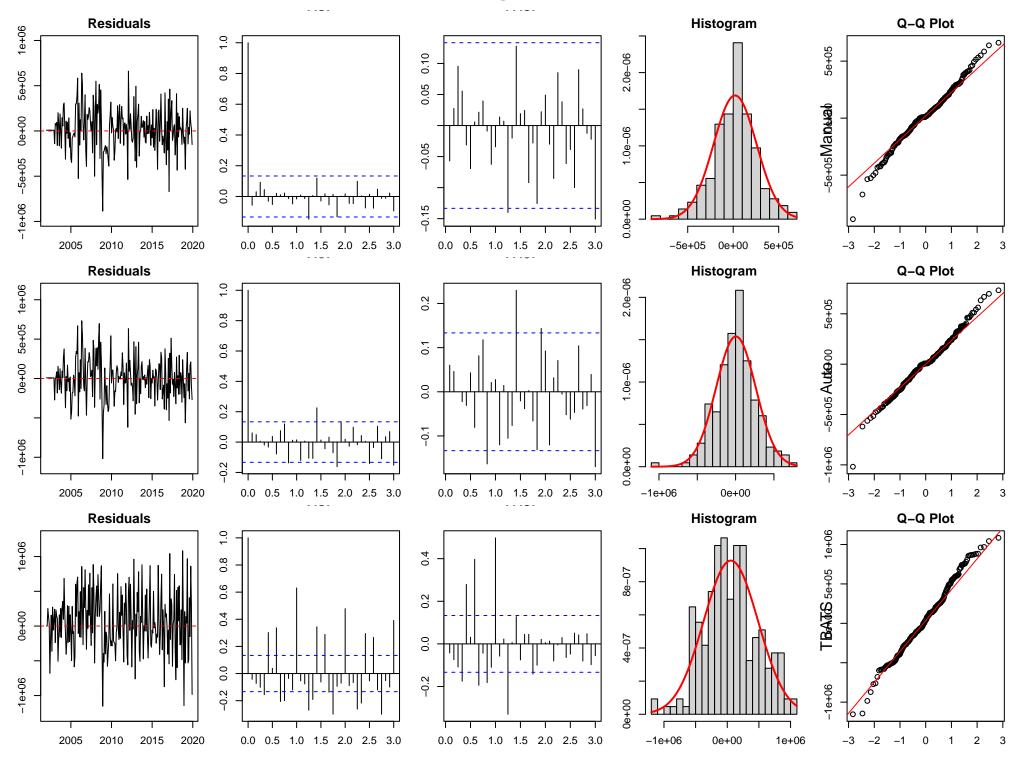
Enhanced Model Diagnostics Report

Generated on: 2025-04-30 11:48:17

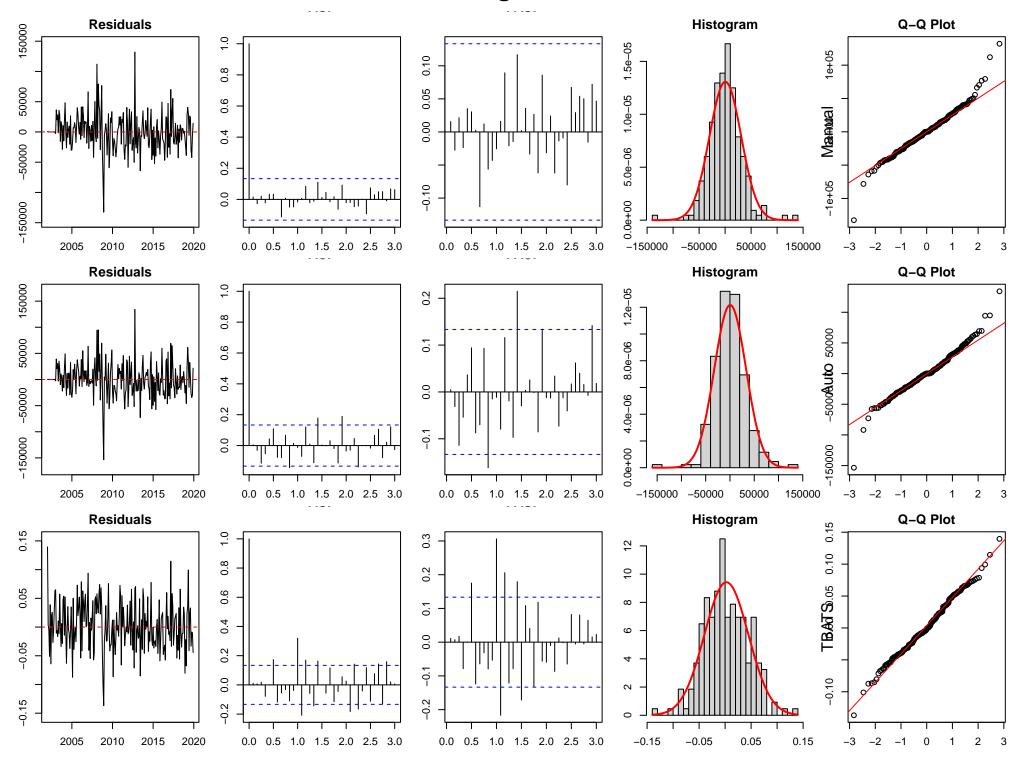
Number of Jurisdictions: 46

Includes: Ljung-Box, Normality, Heteroscedasticity, and Seasonality Tests

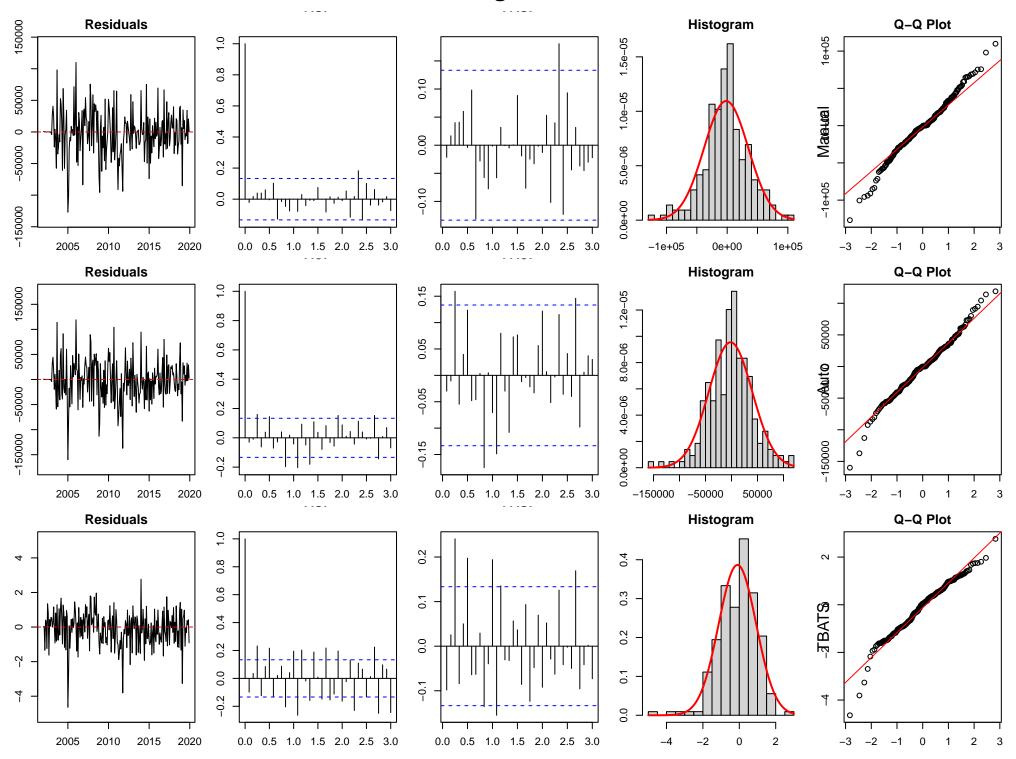


anual model: Manual: SARIMA(3,0,3)×(1,1,1)_1
Ljung-Box Tests:
lag=2: X2=4.34, p=0.114, PASS
lag=16: X2=18.86, p=0.271, PASS
lormality: W=0.987, p=0.0441, FAIL (not norms
test: X2=40.65, p=5.62e-05, FAIL (ARCH eff
nality ratio: 0.077, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(3,0,0)x(0,1,2)_12 Ljung-Box Tests:

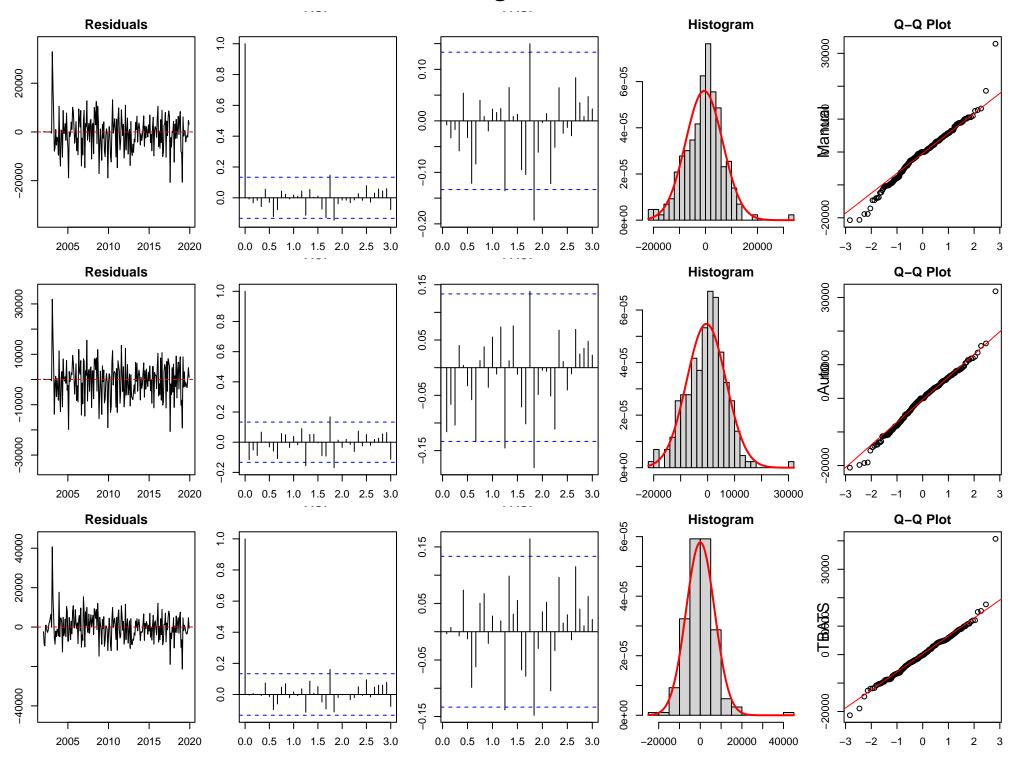


anual model: Manual: SARIMA(2,1,3)×(0,1,2)_1 Ljung-Box Tests:
lag=3: X2=4.33, p=0.228, PASS
lag=13: X2=210.17, p=0.68, PASS
lag=17: X2=13.39, p=0.71, PASS
rmality: W=0.965, p=3.17e-05, FAIL (not norn CH test: X2=31.59, p=0.0016, FAIL (ARCH efferality ratio: 0.075, PASS (no remaining season)



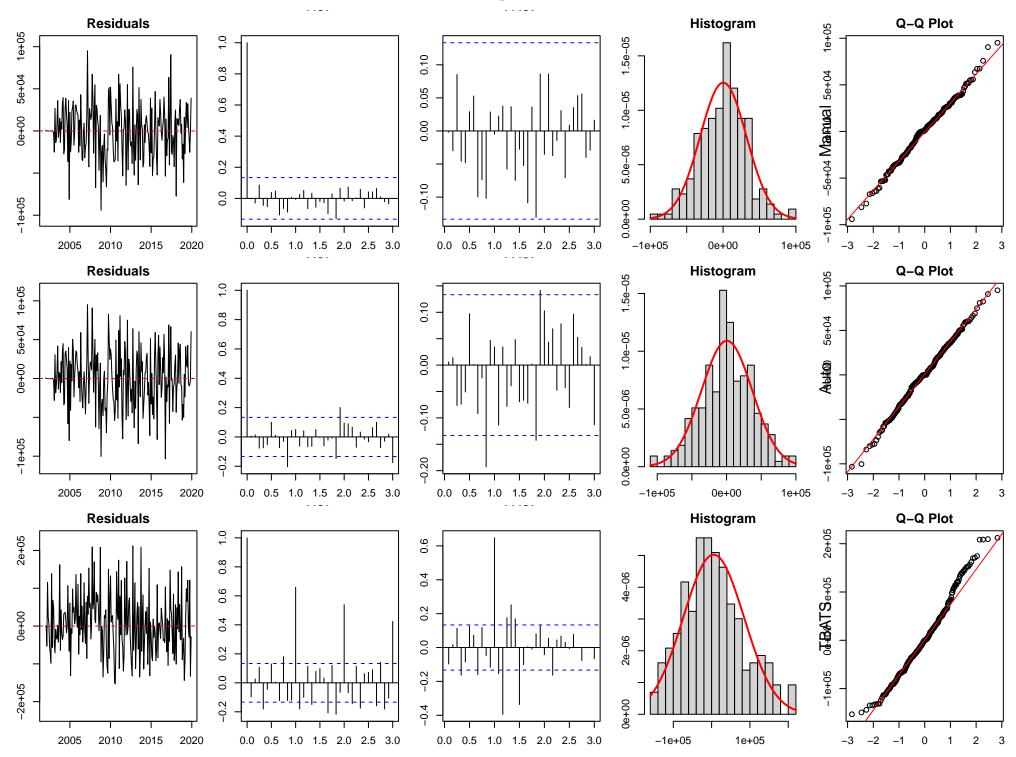
anual model: Manual: SARIMA(2,1,3)×(0,1,2)_1 Ljung-Box Tests:
lag=3: X2=8.27, p=0.0407, FAIL
lag=13: X2=14.69, p=0.327, PASS
lag=17: X2=14.99, p=0.596, PASS
cormality: W=0.987, p=0.0461, FAIL (not norms
CCH test: X2=20.46, p=0.0588, PASS (const. veriality ratio: 0.040, PASS (no remaining seaso

Auto model: Auto: SARIMA(0,1,1)x(2,1,2)_12 Ljung-Box Tests: lag=5: X2=22.27, p=0.000465, FAIL



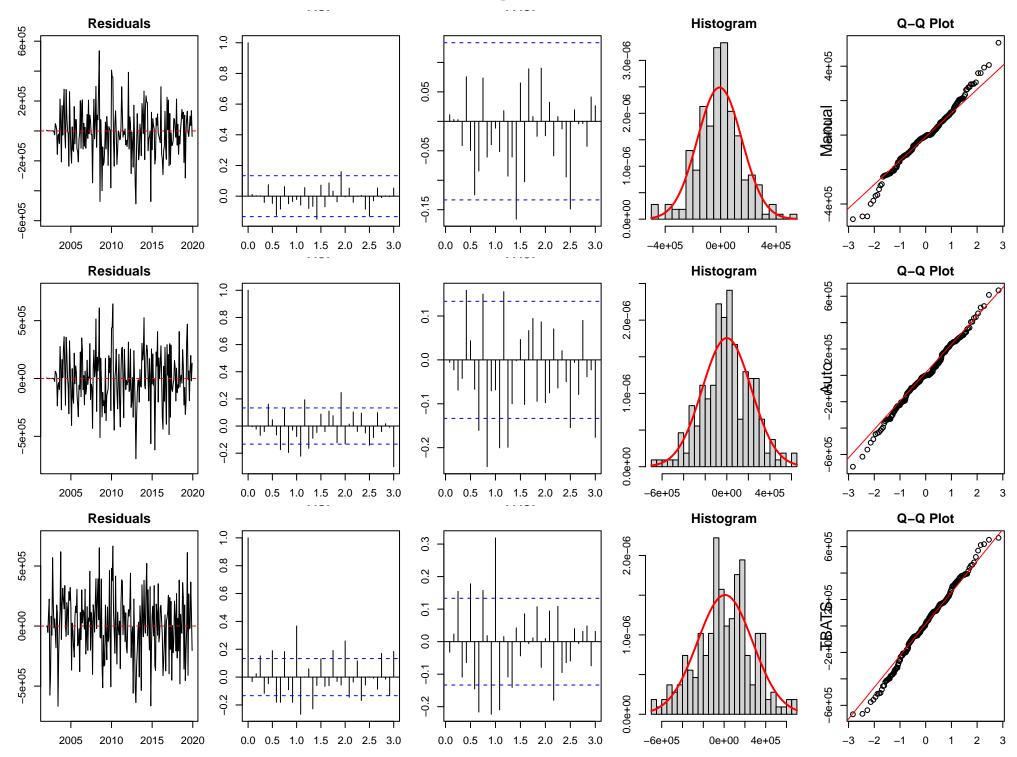
anual model: Manual: SARIMA(3,1,2)×(0,1,1)_1
Ljung-Box Tests:
lag=4: X2=7.12, p=0.13, PASS
lag=14: X2=16.70, p=0.272, PASS
lag=18: X2=27.46, p=0.0708, PASS
>rmality: W=0.972, p=0.000316, FAIL (not norm
RCH test: X2=8.23, p=0.767, PASS (const. var
nality ratio: 0.055, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(2,1,2)x(0,1,1)_12 Ljung-Box Tests:

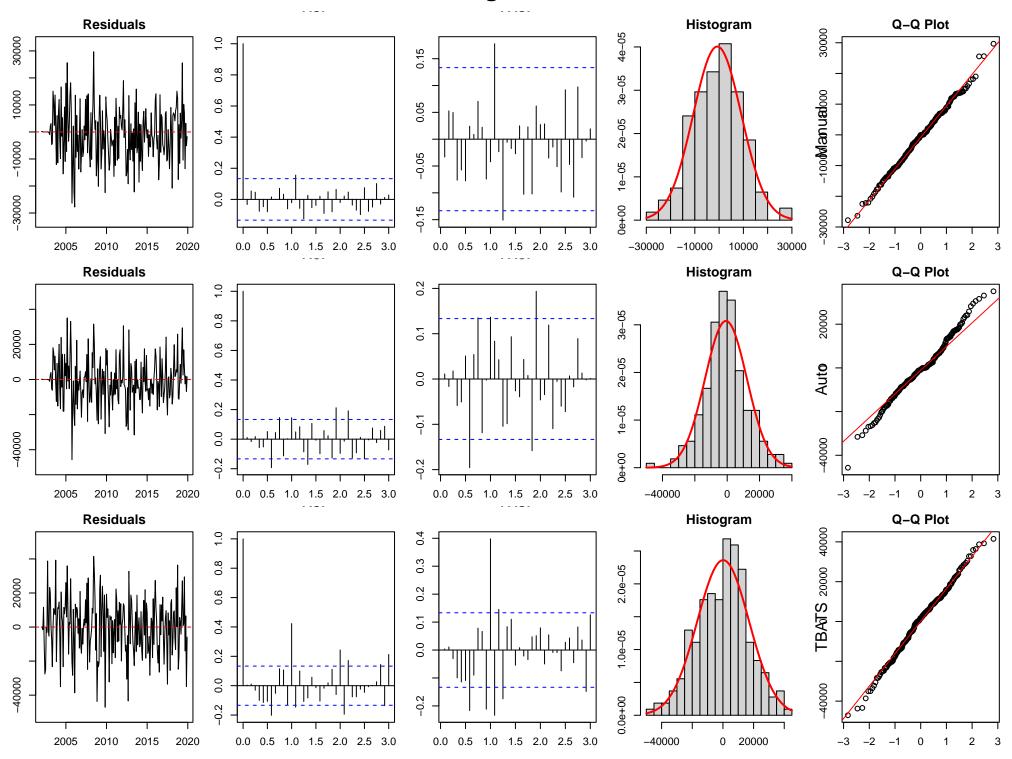


anual model: Manual: SARIMA(2,1,3)×(2,1,2)_1
Ljung-Box Tests:
lag=1: X2=8.95, p=0.00278, FAIL
lag=11: X2=14.30, p=0.217, PASS
lag=15: X2=19.66, p=0.185, PASS
Normality: W=0.995, p=0.661, PASS (normal)
CCH test: X2=20.95, p=0.0512, PASS (const. vs. nality ratio: 0.038, PASS (no remaining seasc CF plots and Ljung-Box tests show conflictin

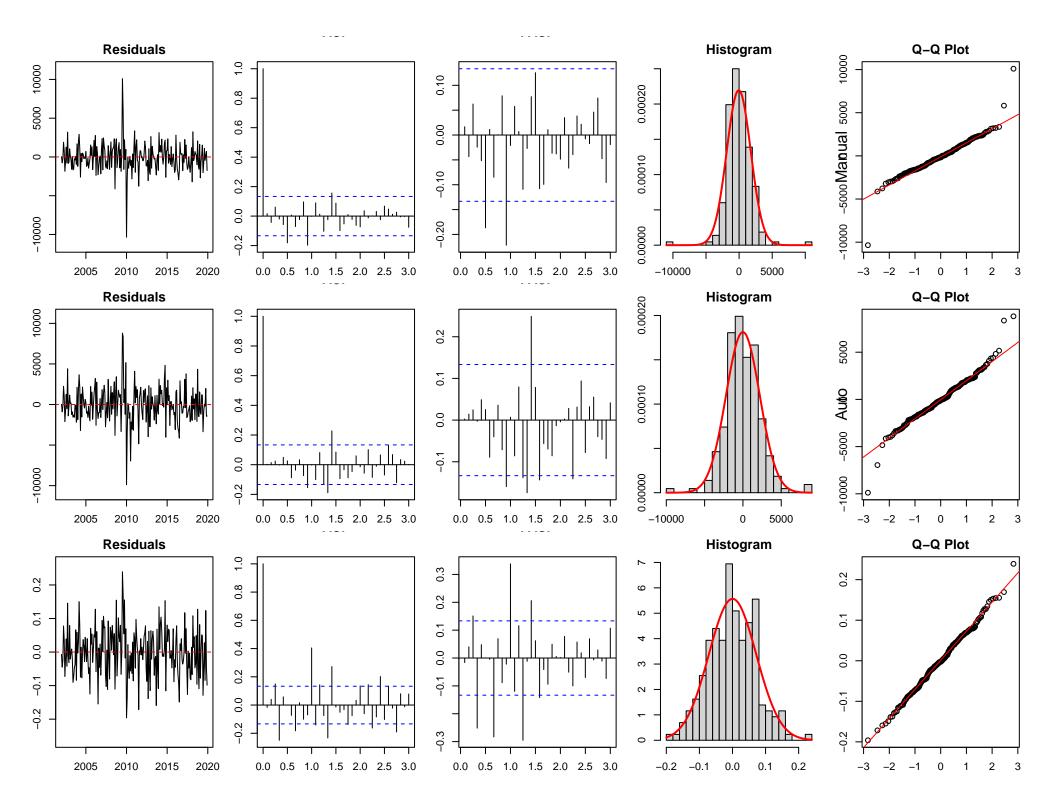
Auto model: Auto: SARIMA(2,1,1)x(0,1,2)_12 Ljung-Box Tests:



anual model: Manual: SARIMA(2,1,0)×(2,1,3)_l Ljung-Box Tests:
lag=3: X2=8.71, p=0.0334, FAIL
lag=13: X2=22.59, p=0.0468, FAIL
lag=17: X2=29.40, p=0.031, FAIL
ormality: W=0.985, p=0.0211, FAIL (not norms
CH test: X2=21.76, p=0.0403, FAIL (ARCH efferality ratio: 0.050, PASS (no remaining seaso

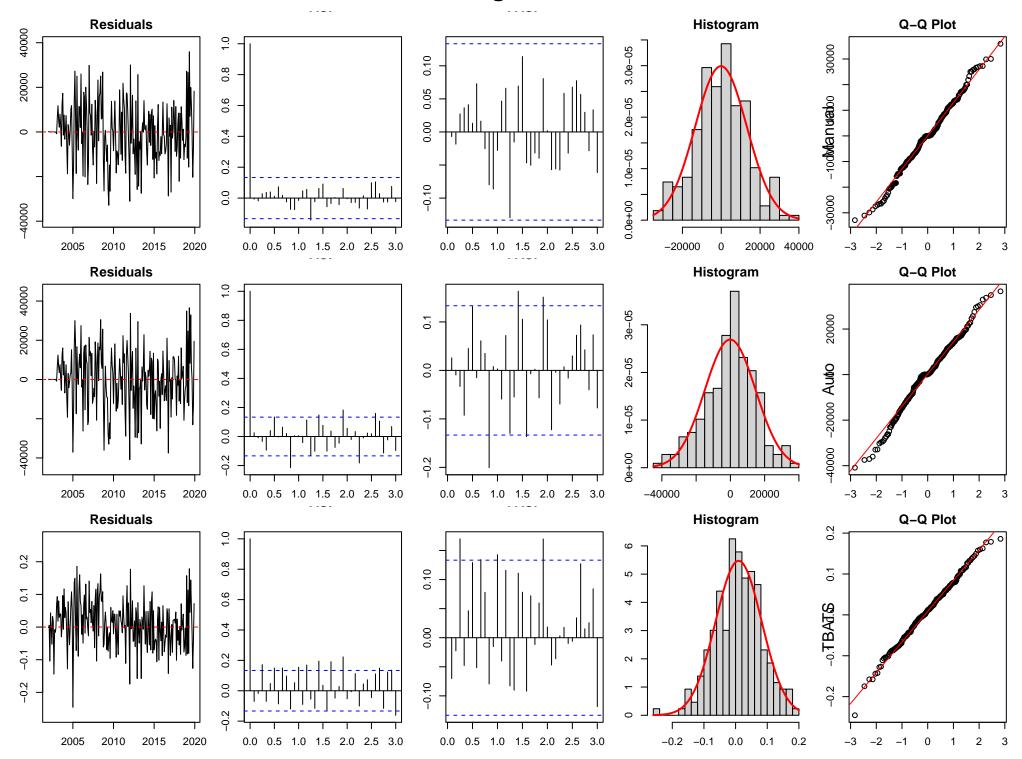


anual model: Manual: SARIMA(3,1,3)×(3,1,3)_1 Ljung-Box Tests:
lag=8: X2=20.22, p=0.00953, FAIL
lag=12: X2=23.44, p=0.0242, FAIL
Normality: W=0.997, p=0.927, PASS (normal)
RCH test: X2=17.29, p=0.139, PASS (const. vaility ratio: 0.046, PASS (no remaining seaso



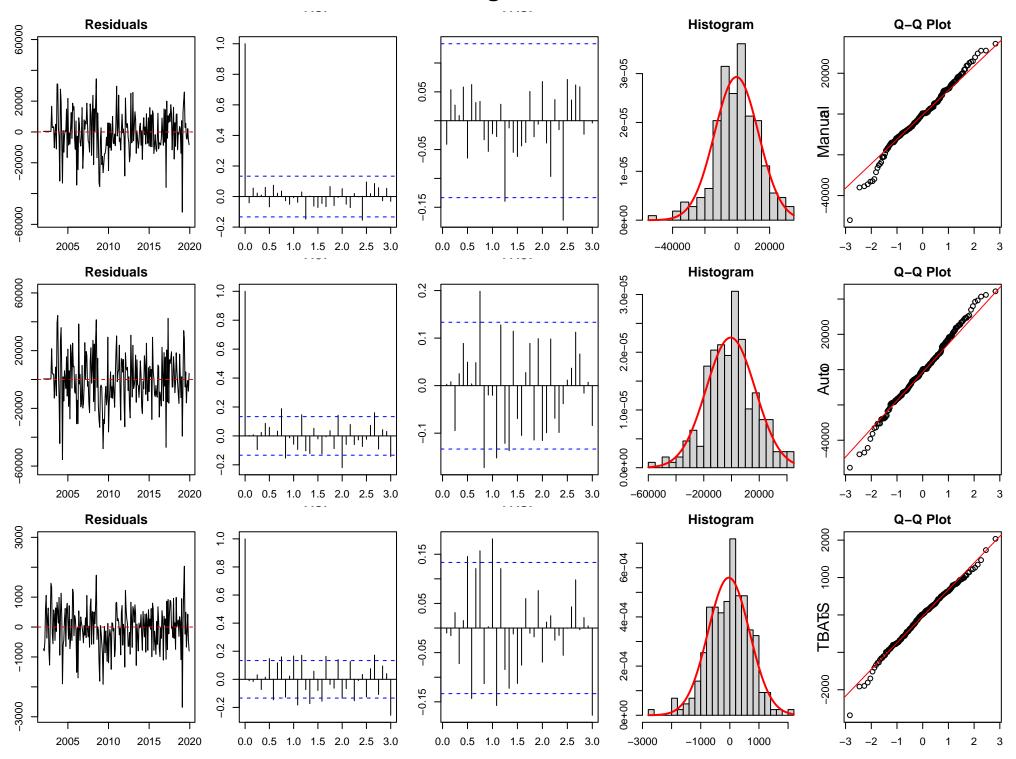
Diag Error

MODEL DIAGNOSTIC RESULTS



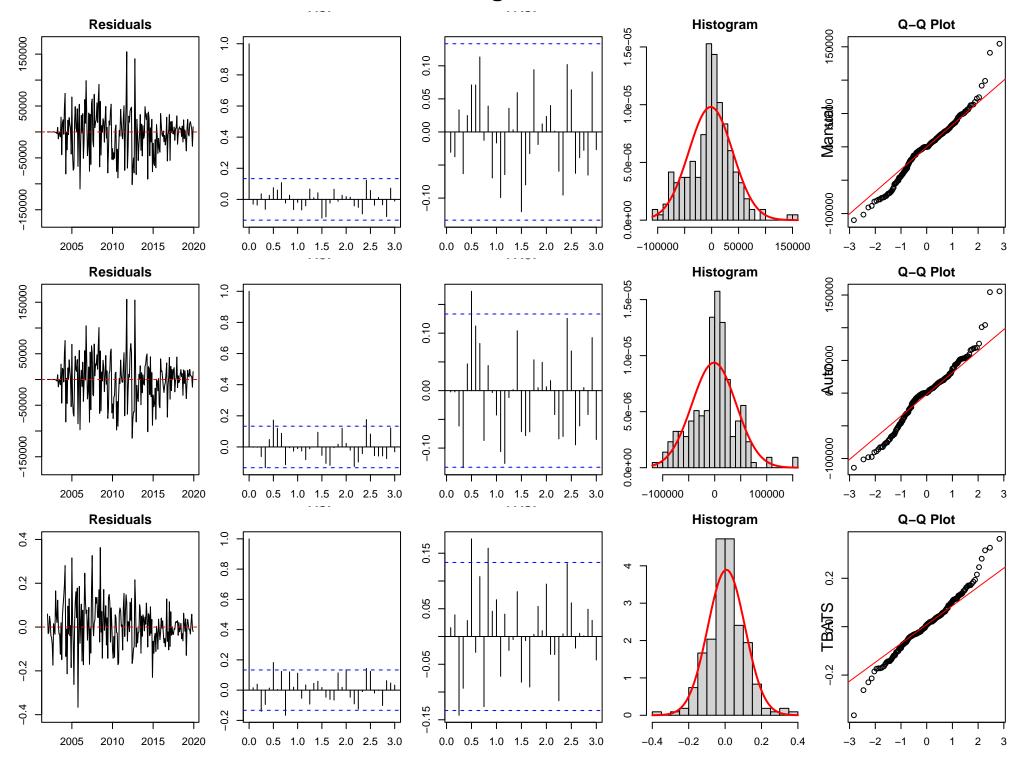
anual model: Manual: SARIMA(2,1,3)×(2,1,1)_1
Ljung-Box Tests:
lag=2: X2=3.55, p=0.17, PASS
lag=16: X2=15.00, p=0.241, PASS
lag=16: X2=16.40, p=0.426, PASS
Normality: W=0.993, p=0.443, PASS (normal)
CH test: X2=22.89, p=0.0287, FAIL (ARCH effe nality ratio: 0.053, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

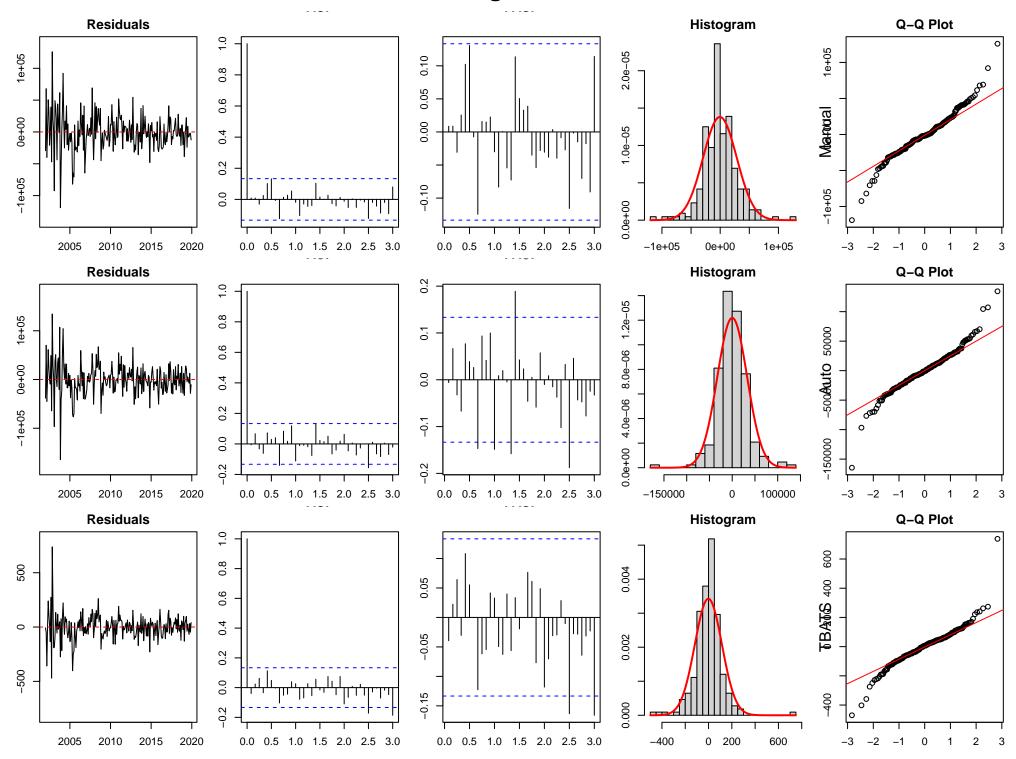
Auto model: Auto: SARIMA(2,1,0)x(0,1,2)_12 Ljung-Box Tests:



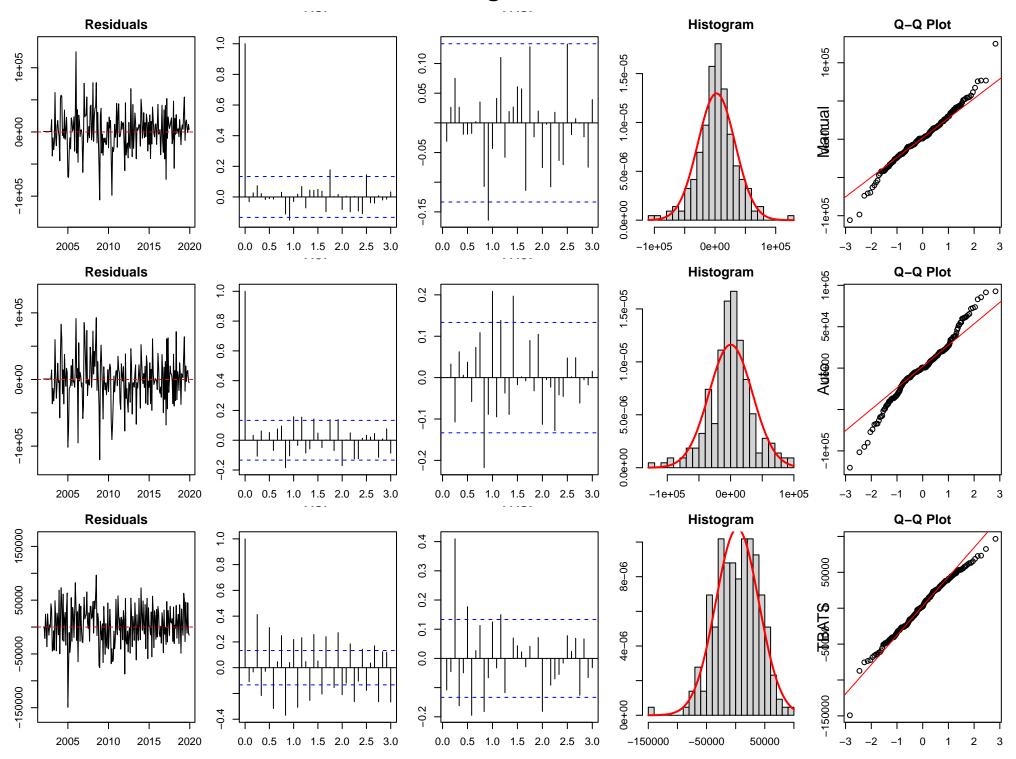
anual model: Manual: SARIMA(3,0,3)×(1,1,1)_1
Ljung-Box Tests:
lag=2: X2=4.81, p=0.0902, PASS
lag=16: X2=14.78, p=0.254, PASS
lag=16: X2=17.31, p=0.366, PASS
@ Variality: W=0.985, p=0.0263, FAIL (not norms
arch test: X2=9.20, p=0.686, PASS (const. var
nality ratio: 0.060, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(4,0,0)x(1,1,0)_12 Ljung-Box Tests:





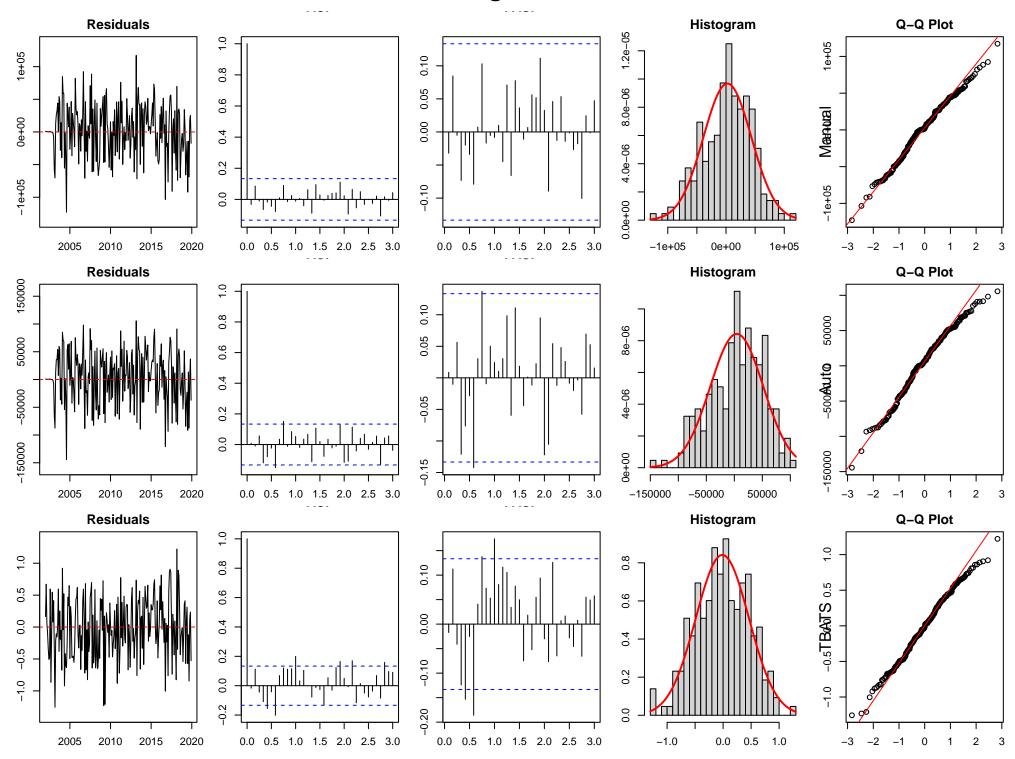
anual model: Manual: SARIMA(3,0,2)×(3,0,3)_l Ljung-Box Tests:
lag=8: X2=17.37, p=0.0265, FAIL
lag=12: X2=18.04, p=0.115, PASS
ormality: W=0.959, p=6.5e-06, FAIL (not norm
H test: X2=75.96, p=2.4le-11, FAIL (ARCH eff
sonality ratio: 0.146, FAIL (seasonality rem
CF plots and Ljung-Box tests show conflictin



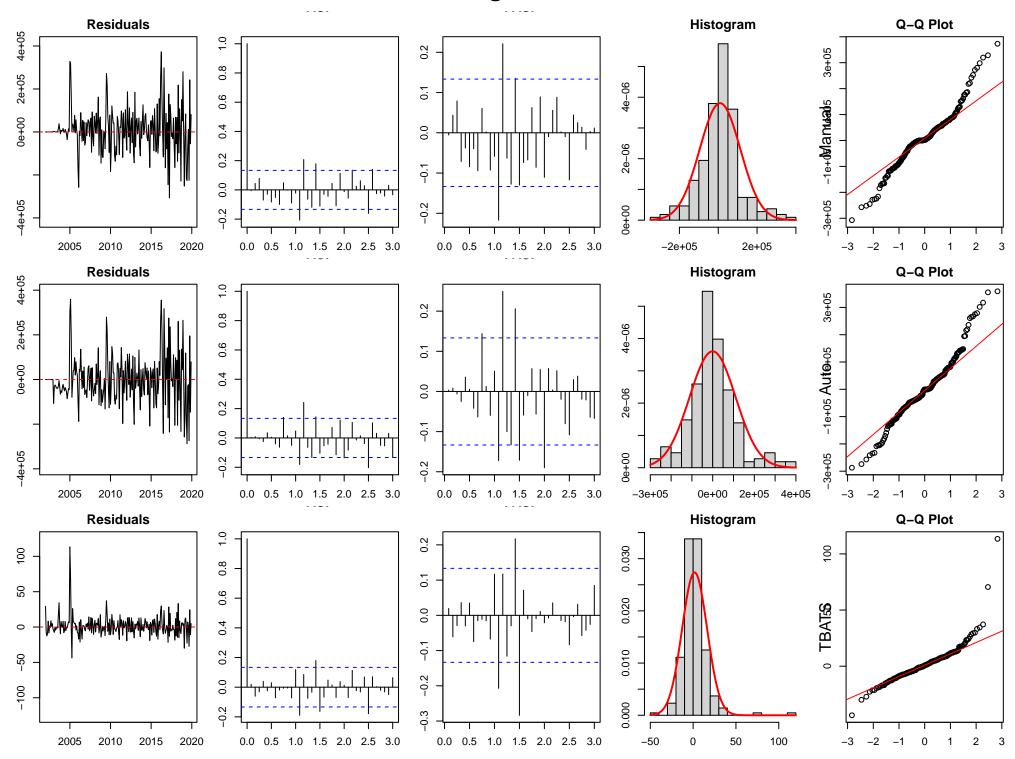
anual model: Manual: SARIMA(3,0,3)×(0,1,2)_1 Ljung-Box Tests:

lag=2: X2=4.84, p=0.0889, PASS lag=16: X2=26.06, p=0.159, PASS lag=16: X2=26.06, p=0.0532, PASS ormality: W=0.981, p=0.00551, FAIL (not norm CH test: X2=23.17, p=0.0263, FAIL (ARCH effe nality ratio: 0.067, PASS (no remaining seasc CF plots and Ljung-Box tests show conflictin

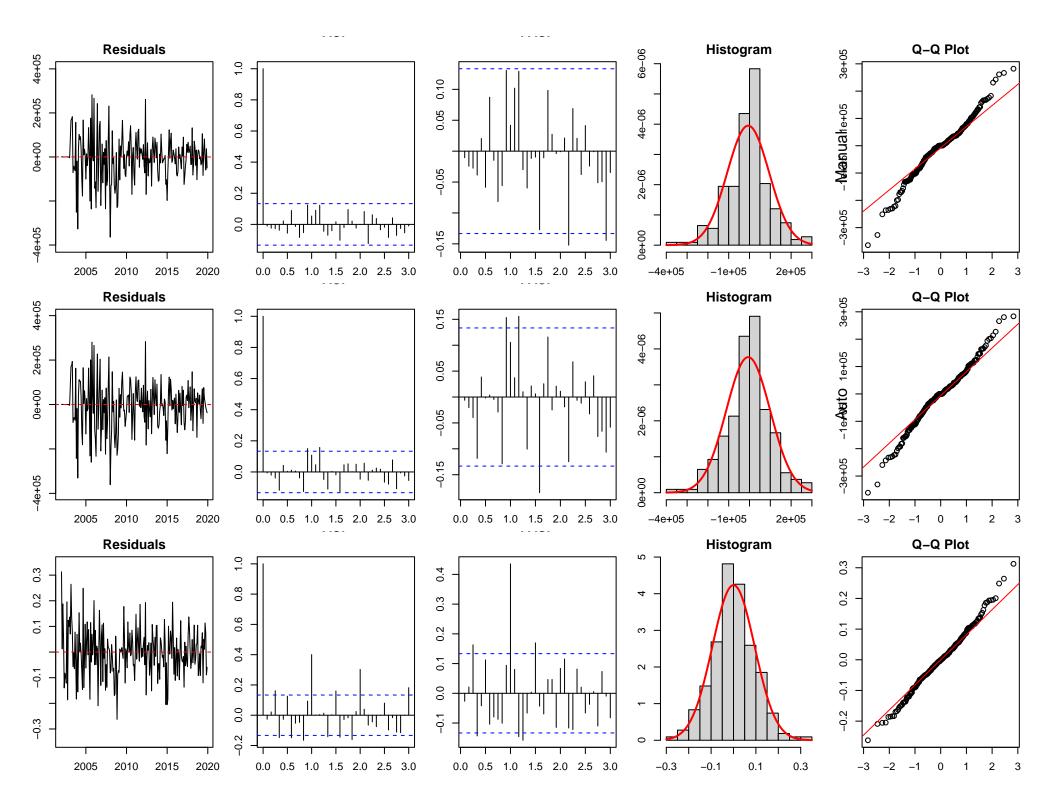
Auto model: Auto: SARIMA(4,0,0)x(0,1,1)_12 Ljung-Box Tests:



Auto model: Auto: SARIMA(0,1,3)x(0,1,1)_12 Ljung-Box Tests: lag=6: X2=16.11, p=0.0132, FAIL laq=16: X2=27.23, p=0.039, FAIL



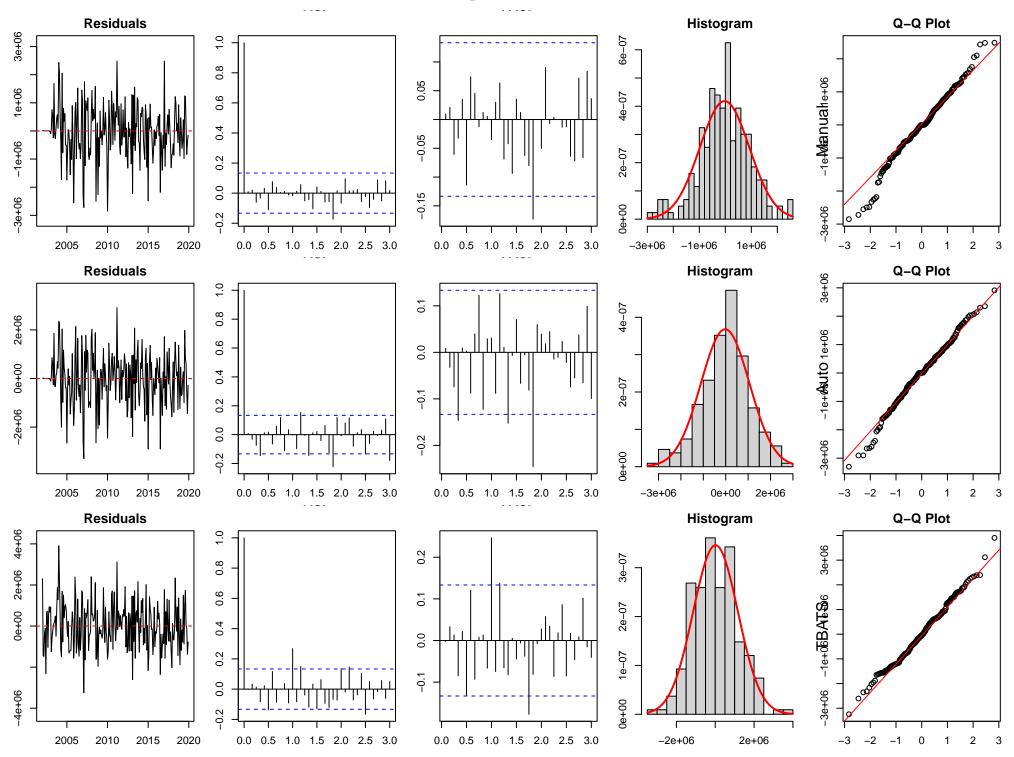
anual model: Manual: SARIMA(2,0,0)×(3,1,2)_1 Ljung-Box Tests:
lag=3: X2=7.97, p=0.0466, FAIL
lag=13: X2=45.38, p=1.81e-05, FAIL
lag=17: X2=51.89, p=2.14e-05, FAIL
rmality: W=0.959, p=7.02e-06, FAIL (not norn
H test: X2=49.47, p=1.73e-06, FAIL (ARCH eff
hality ratio: 0.087, PASS (no remaining seaso



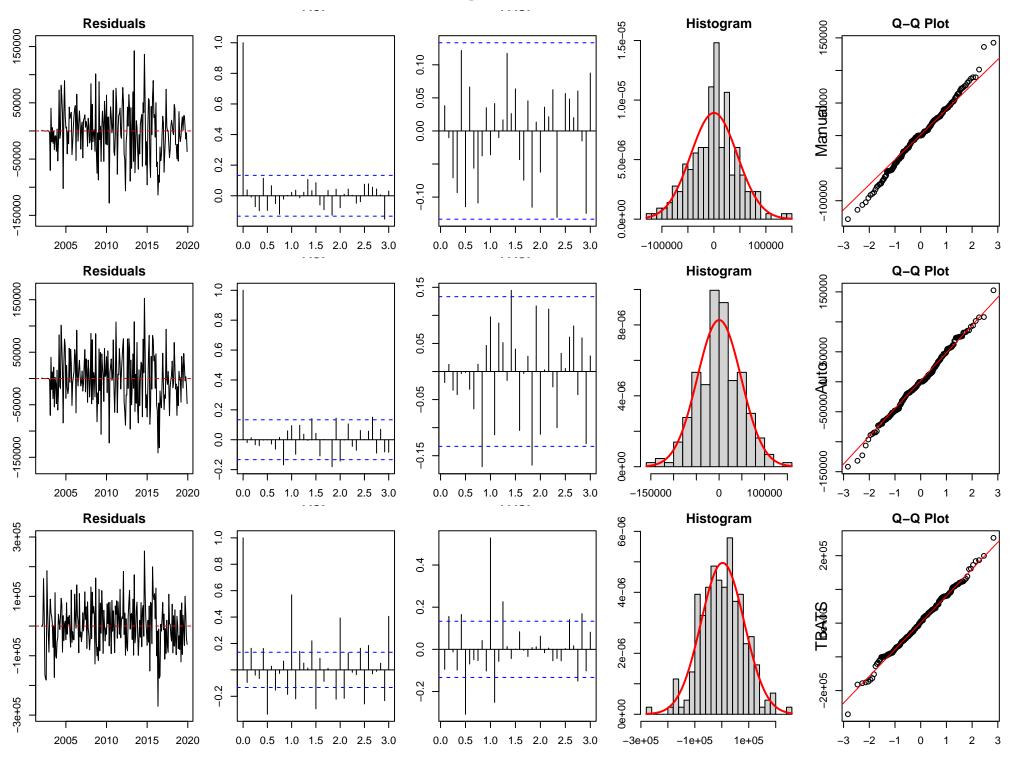
Diag Error

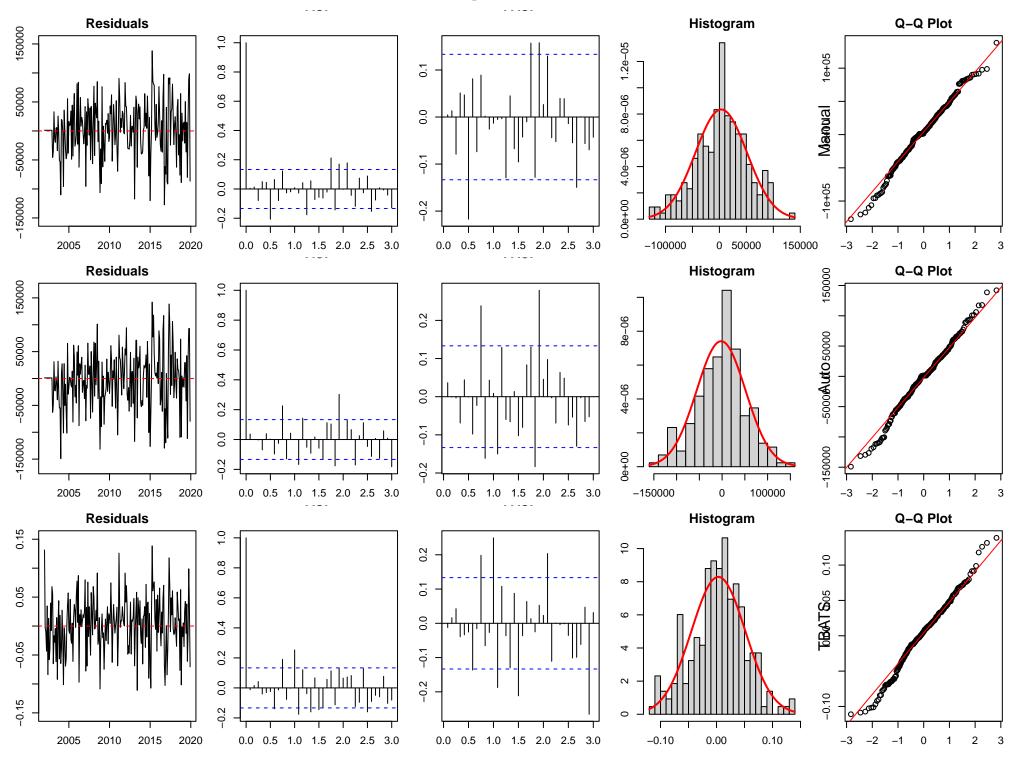
MODEL DIAGNOSTIC RESULTS

anual model: Manual: SARIMA(2,1,3)×(1,1,1)_1
Ljung-Box Tests:
lag=3: X2=5.50, p=0.139, PASS
lag=13: X2=19.78, p=0.101, PASS
lag=17: X2=22.22, p=0.176, PASS
ormality: W=0.976, p=0.00109, FAIL (not norm
H test: X2=50.52, p=1.13e-06, FAIL (ARCH effsonality ratio: 0.106, FAIL (seasonality rem

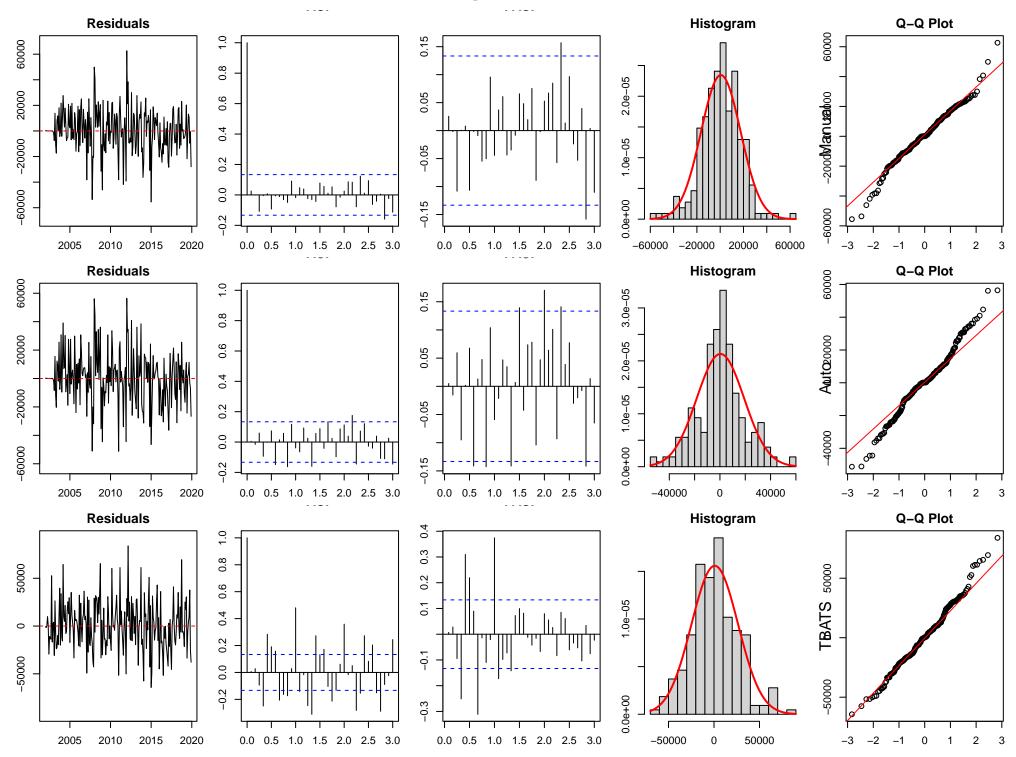


anual model: Manual: SARIMA(2,1,3)×(1,1,3)_1 Ljung-Box Tests:
lag=1: X2=5.78, p=0.0162, FAIL
lag=11: X2=211.57, p=0.397, PASS
lag=15: X2=20.75, p=0.145, PASS
cormality: W=0.985, p=0.0194, FAIL (not norms
RCH test: X2=11.38, p=0.497, PASS (const. vaility ratio: 0.068, PASS (no remaining seaso



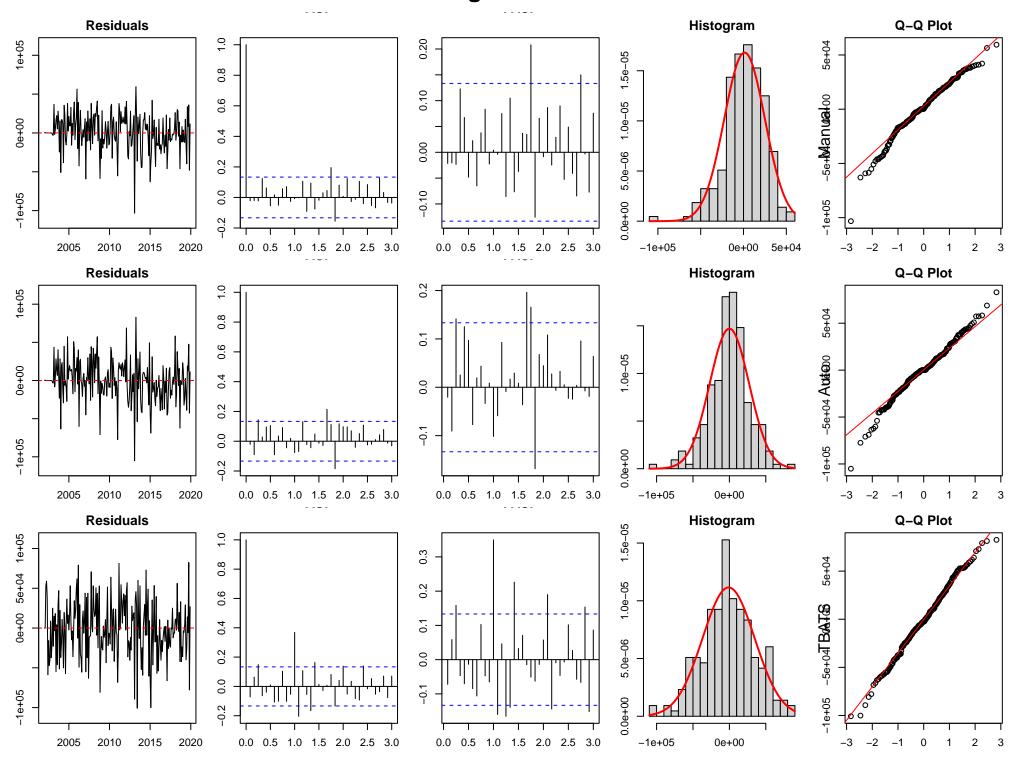


anual model: Manual: SARIMA(3,0,3)×(0,1,1)_1 Ljung-Box Tests:
lag=3: X2=17.98, p=0.000445, FAIL lag=13: X2=29.72, p=0.00517, FAIL lag=17: X2=52.62, p=1.64e-05, FAIL Normality: W=0.991, p=0.215, PASS (normal) H test: X2=27.78, p=0.00595, FAIL (ARCH effectality ratio: 0.062, PASS (no remaining seaso



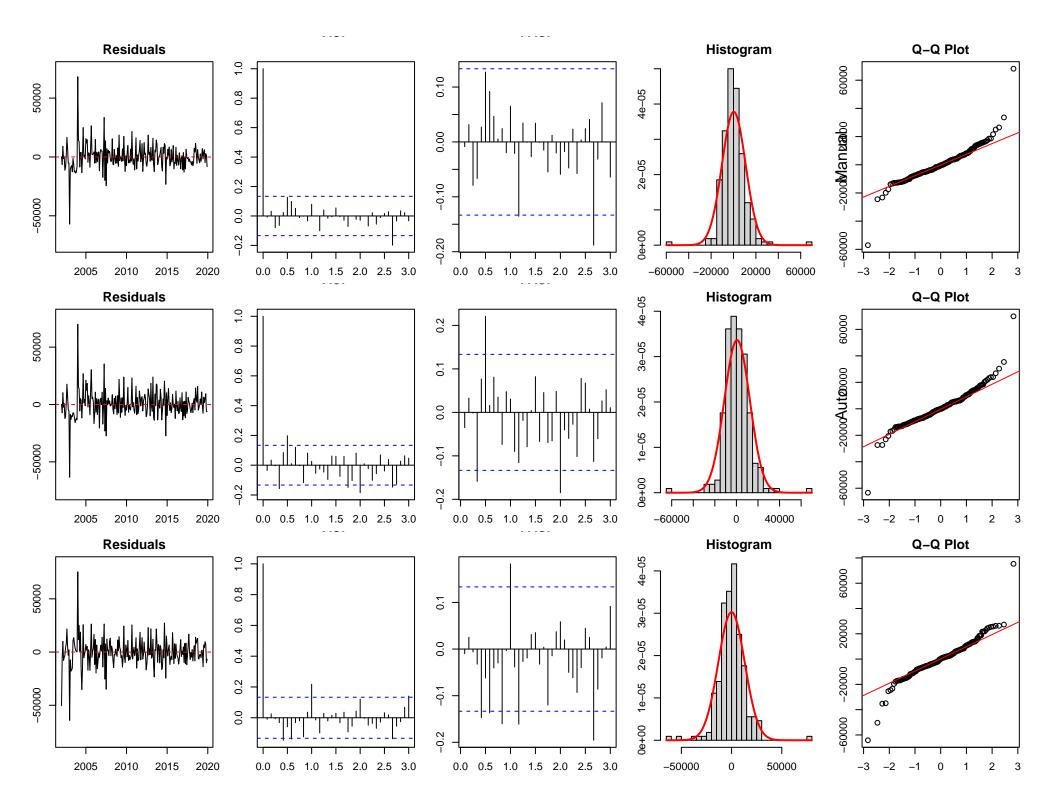
anual model: Manual: SARIMA(2,1,3)×(0,1,2)_1
Ljung-Box Tests:
lag=3: X2=5.52, p=0.137, PASS
lag=13: X2=11.41, p=0.577, PASS
lag=17: X2=13.78, p=0.683, PASS
Normality: W=0.981, p=0.006, FAIL (not norma
CH test: X2=25.42, p=0.0129, FAIL (ARCH effe
nality ratio: 0.033, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(0,1,1)x(2,1,2)_12 Ljung-Box Tests:



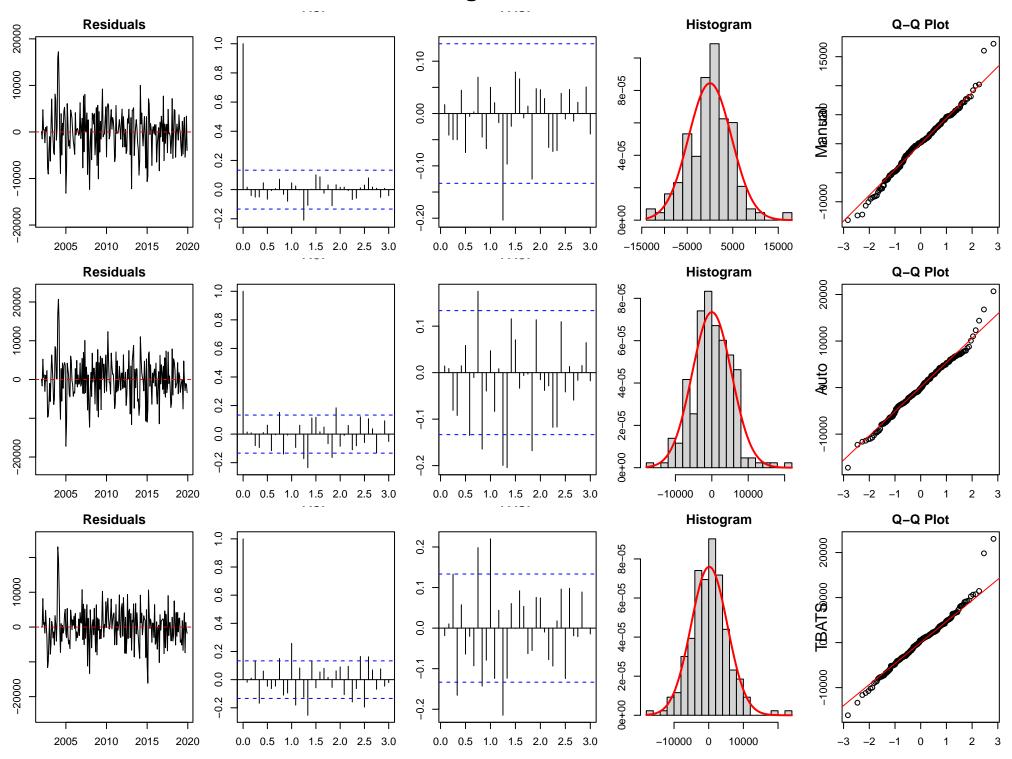
anual model: Manual: SARIMA(2,1,3)×(0,1,2)_1 Ljung-Box Tests:
lag=3: X2=7.77, p=0.0509, PASS lag=17: X2=16.75, p=0.211, PASS lag=17: X2=33.43, p=0.00995, FAIL prmality: W=0.974, p=0.000441, FAIL (not norm RCH test: X2=10.94, p=0.534, PASS (const. va nality ratio: 0.064, PASS (no remaining seasc CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(0,1,1)x(2,1,2)_12 Ljung-Box Tests:



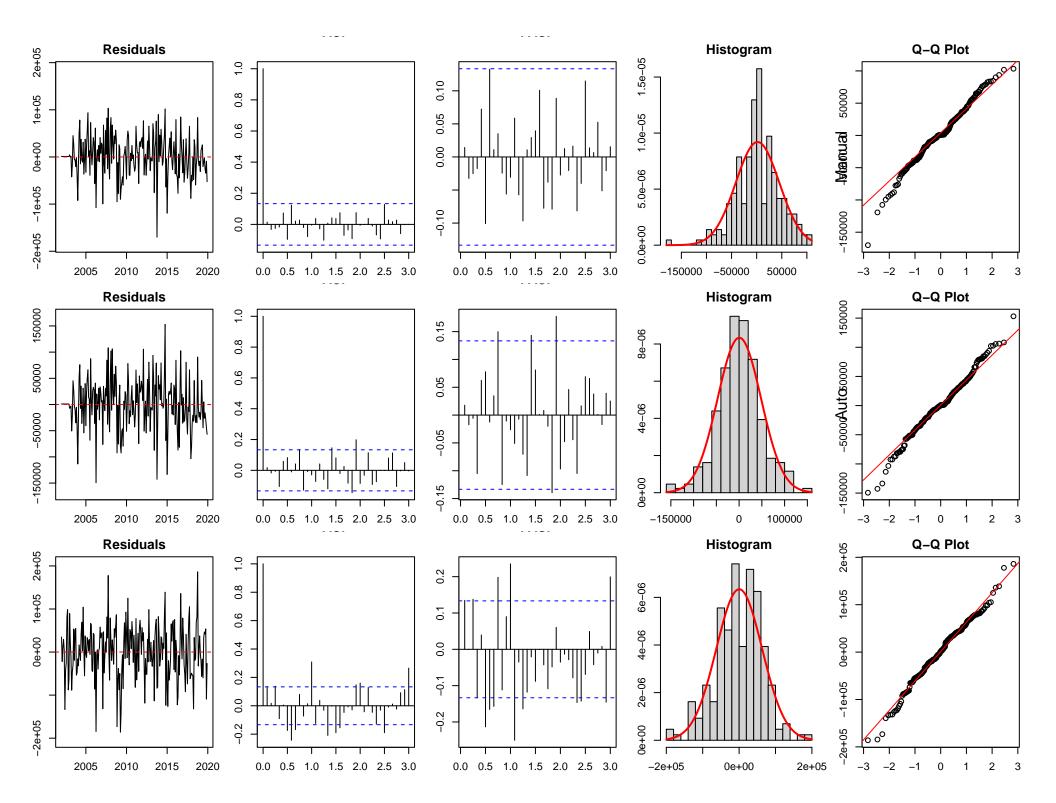
Diag Error

MODEL DIAGNOSTIC RESULTS



anual model: Manual: SARIMA(2,1,3)×(1,0,1)_1
Ljung-Box Tests:
lag=3: X2=4.45, p=0.217, PASS
lag=13: X2=23.96, p=0.0315, FAIL
lag=17: X2=27.47, p=0.0515, PASS
Normality: W=0.985, p=0.0248, FAIL (not norms
test: X2=47.43, p=3.92e-06, FAIL (ARCH eff
nality ratio: 0.080, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

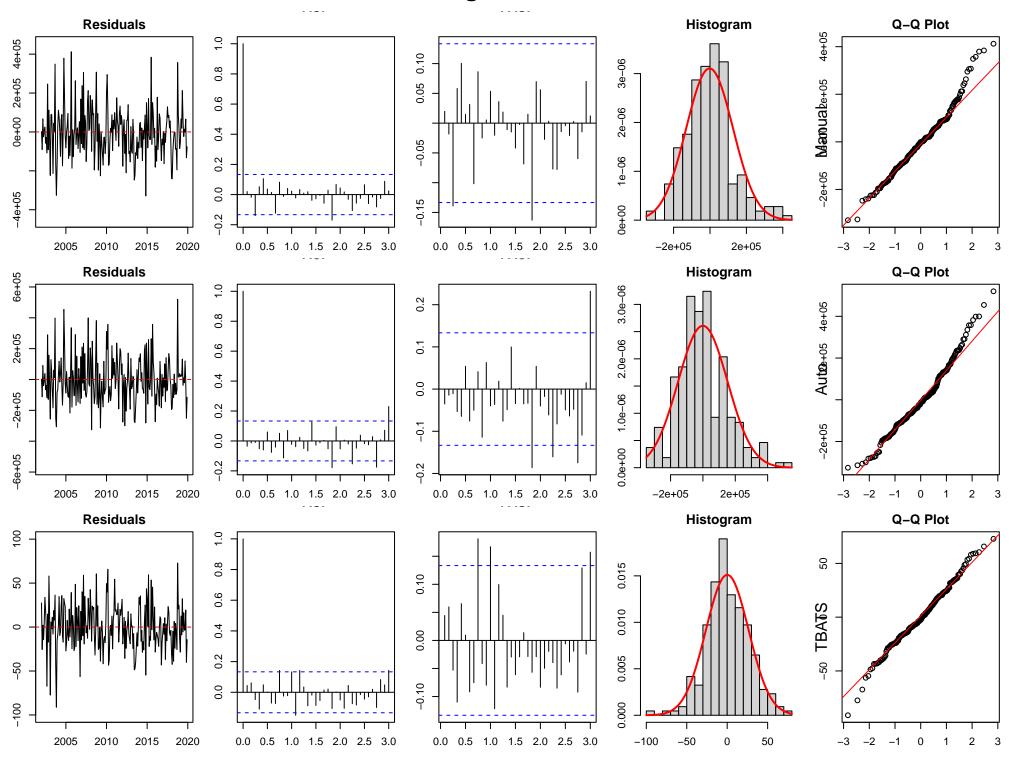
Auto model: Auto: SARIMA(2,1,1)x(2,0,0)_12 Ljung-Box Tests:



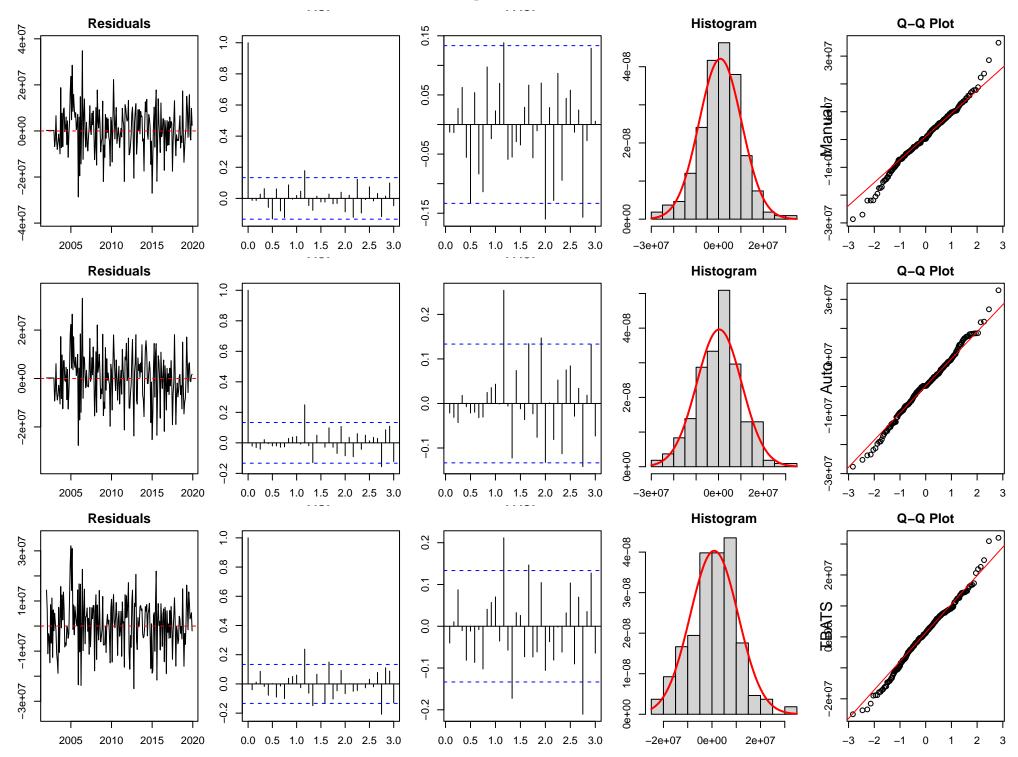
Diag Error

MODEL DIAGNOSTIC RESULTS

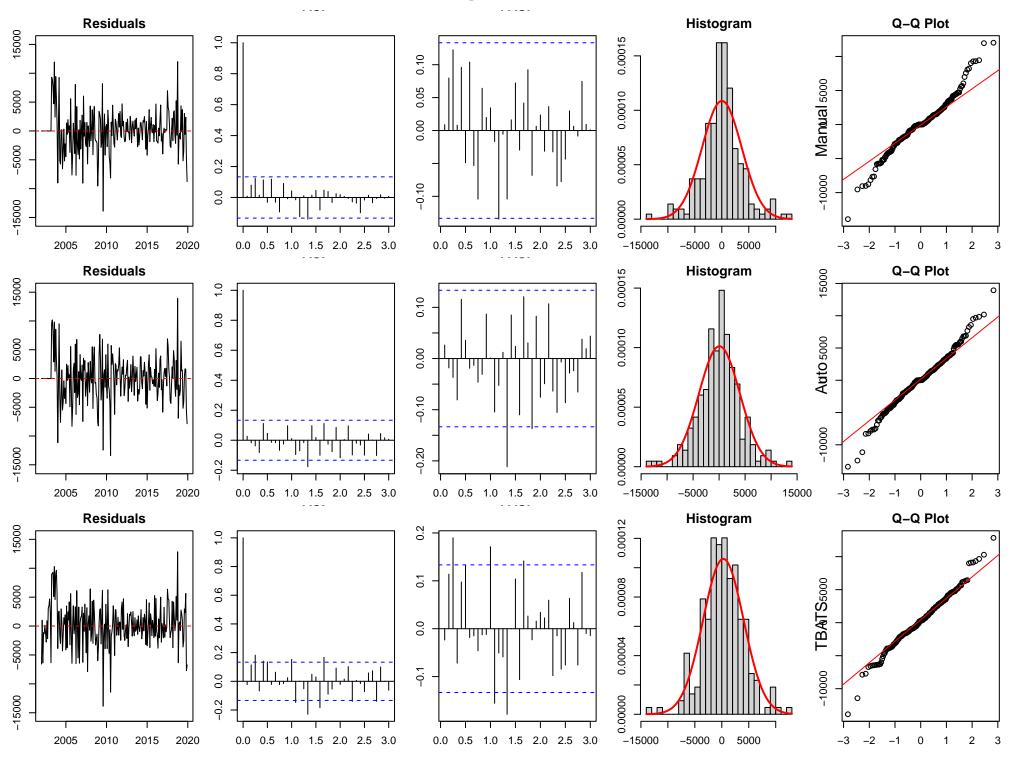
Auto model: Auto: SARIMA(3,0,0)x(0,1,2)_12 Ljung-Box Tests:



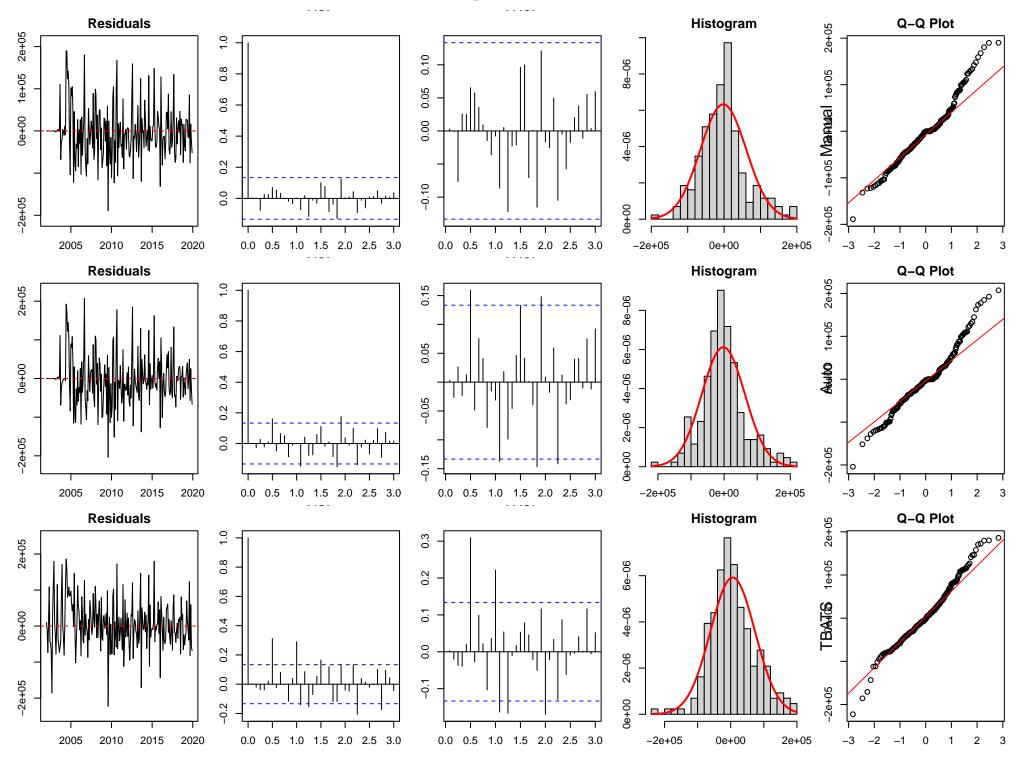
anual model: Manual: SARIMA(3,1,3)×(3,0,1)_l Ljung-Box Tests:
lag=10: X2=15.20, p=0.125, PASS
lag=14: X2=23.97, p=0.0462, FAIL
ormality: W=0.977, p=0.00155, FAIL (not norm
ARCH test: X2=9.90, p=0.625, PASS (const. var)
ality ratio: 0.076, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin



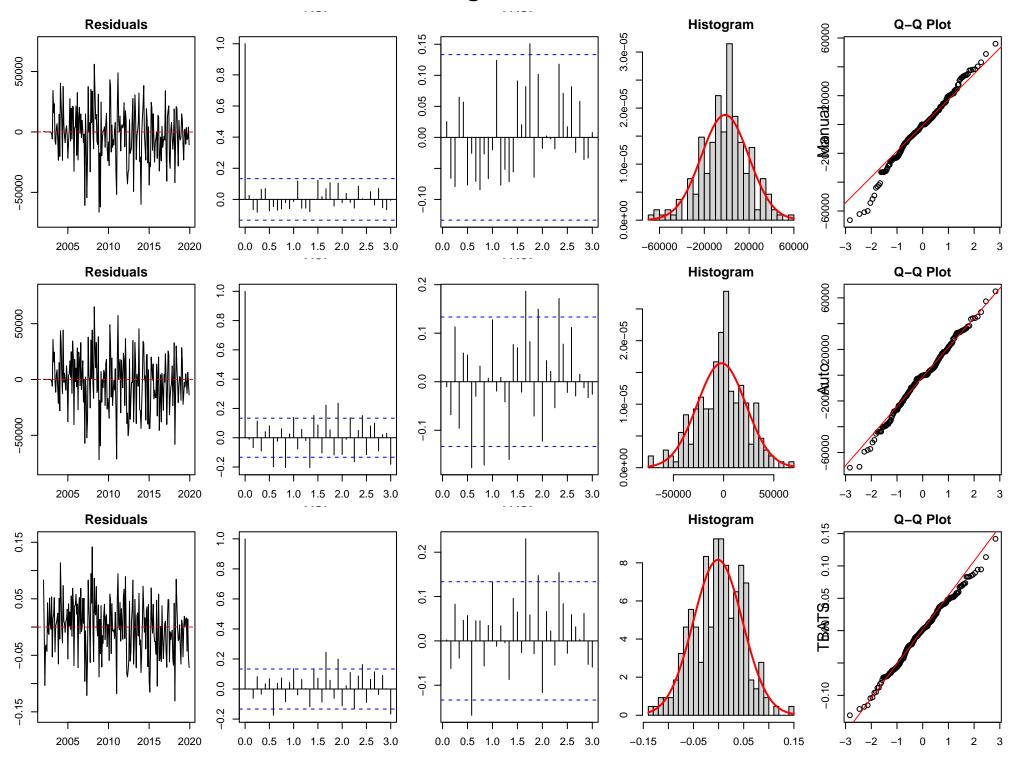
anual model: Manual: SARIMA(3,0,3)×(1,1,2)_1 Ljung-Box Tests:
lag=1: X2=13.20, p=0.000279, FAIL lag=11: X2=23.54, p=0.0148, FAIL lag=15: X2=26.30, p=0.035, FAIL Normality: W=0.988, p=0.0714, PASS (normal) CH test: X2=19.69, p=0.0732, PASS (const. veuality ratio: 0.081, PASS (no remaining season)



anual model: Manual: SARIMA(2,1,2)×(1,0,1)_1 Ljung-Box Tests:
lag=4: X2=15.18, p=0.00434, FAIL lag=14: X2=26.54, p=0.0221, FAIL lag=18: X2=27.38, p=0.0721, PASS ormality: W=0.967, p=6.4e-05, FAIL (not norm H test: X2=36.66, p=0.000253, FAIL (ARCH effuality ratio: 0.092, PASS (no remaining seasons)

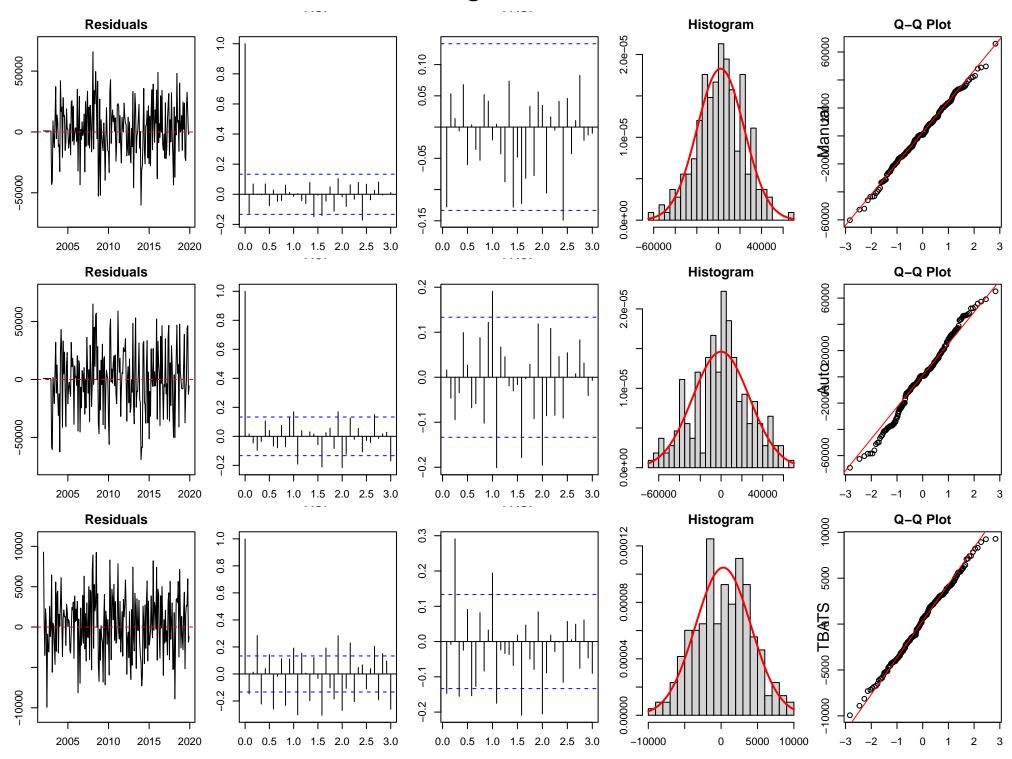


anual model: Manual: SARIMA(2,1,3)×(0,1,2)_1 Ljung-Box Tests: lag=3: X2=3.65, p=0.301, PASS lag=13: X2=14.18, p=0.361, PASS lag=17: X2=24.18, p=0.171, PASS rmality: W=0.967, p=6.87e-05, FAIL (not norm CH test: X2=24.74, p=0.0161, FAIL (ARCH effectality ratio: 0.087, PASS (no remaining season)

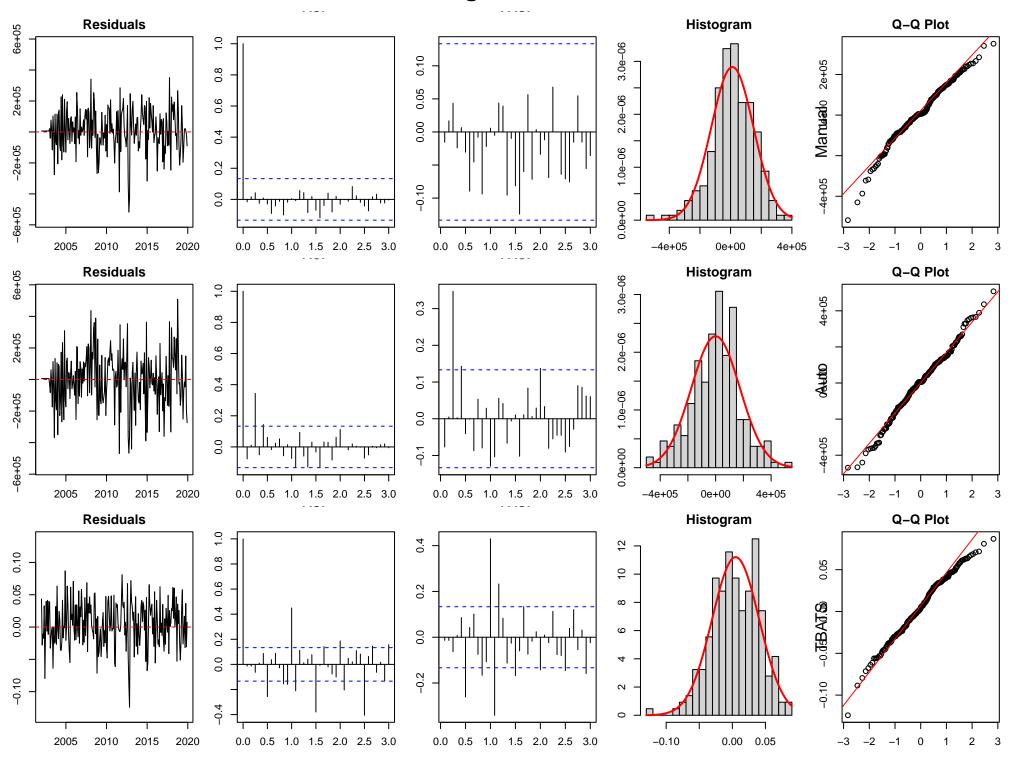


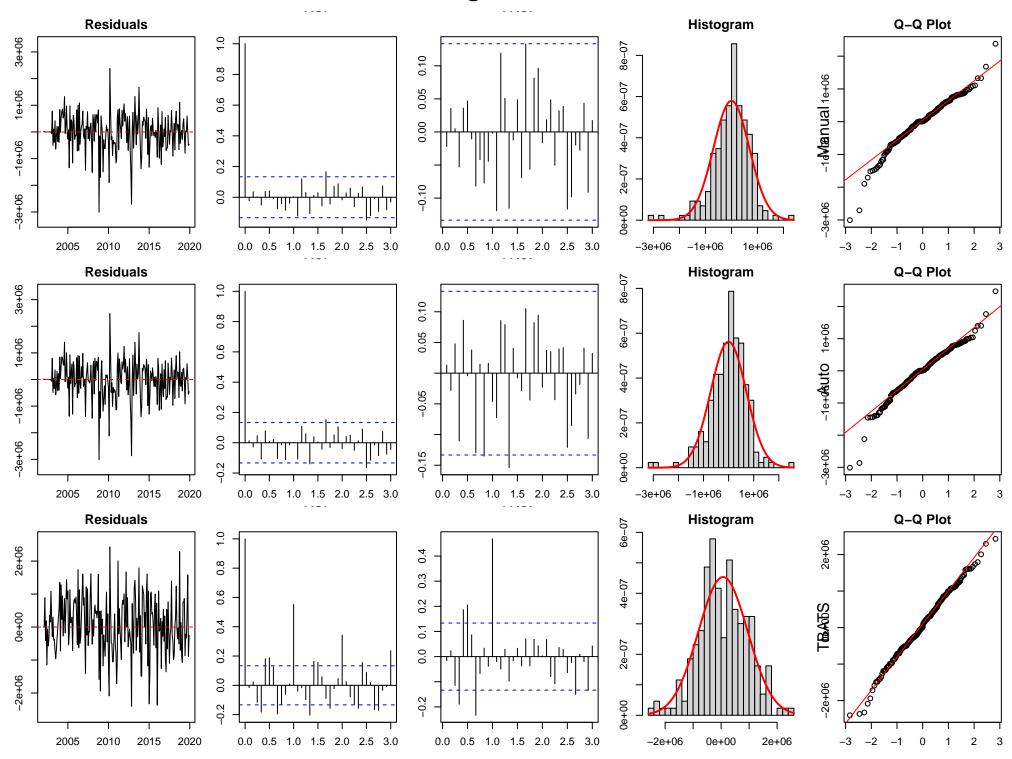
anual model: Manual: SARIMA(2,1,3)×(1,1,1)_1
Ljung-Box Tests:
lag=3: X2=8.31, p=0.0399, FAIL
lag=13: X2=20.13, p=0.0919, PASS
lag=17: X2=26.08, p=0.073, PASS
formality: W=0.986, p=0.0375, FAIL (not norms
CCH test: X2=20.14, p=0.0645, PASS (const. vs
hality ratio: 0.053, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(0,1,1)x(0,1,1)_12 Ljung-Box Tests:



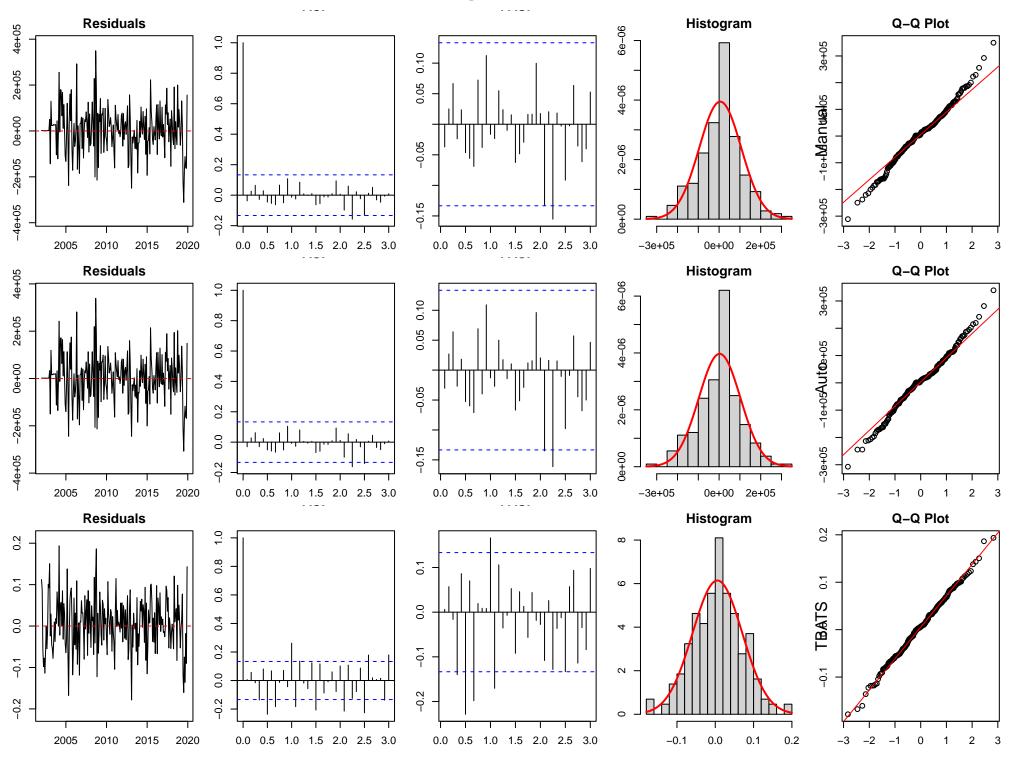
Auto model: Auto: SARIMA(3,0,0)x(0,1,1)_12 Ljung-Box Tests: lag=5: X2=10.61, p=0.0597, PASS lag=15: X2=42.06, p=0.00022, FAIL





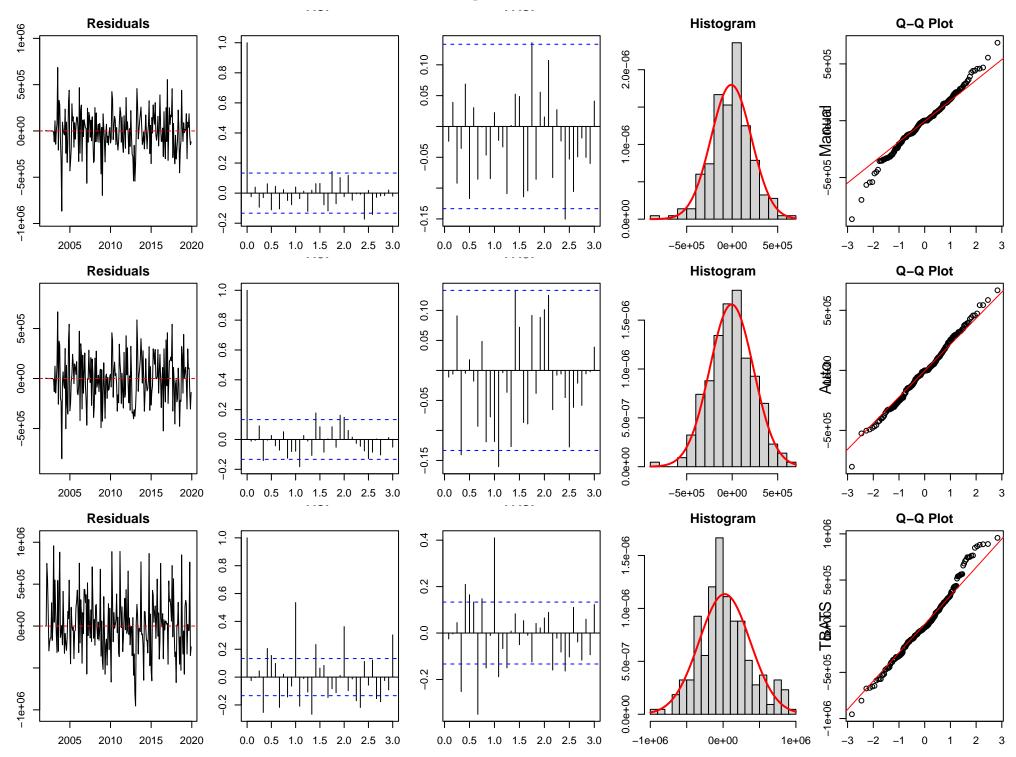
anual model: Manual: SARIMA(1,1,2)×(1,1,1)_1
Ljung-Box Tests:
lag=5: X2=5.00, p=0.416, PASS
lag=15: X2=22.75, p=0.0896, PASS
lag=19: X2=26.41, p=0.119, PASS
>rmality: W=0.959, p=8.13e-06, FAIL (not norn
RCH test: X2=10.31, p=0.589, PASS (const. va
nality ratio: 0.066, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

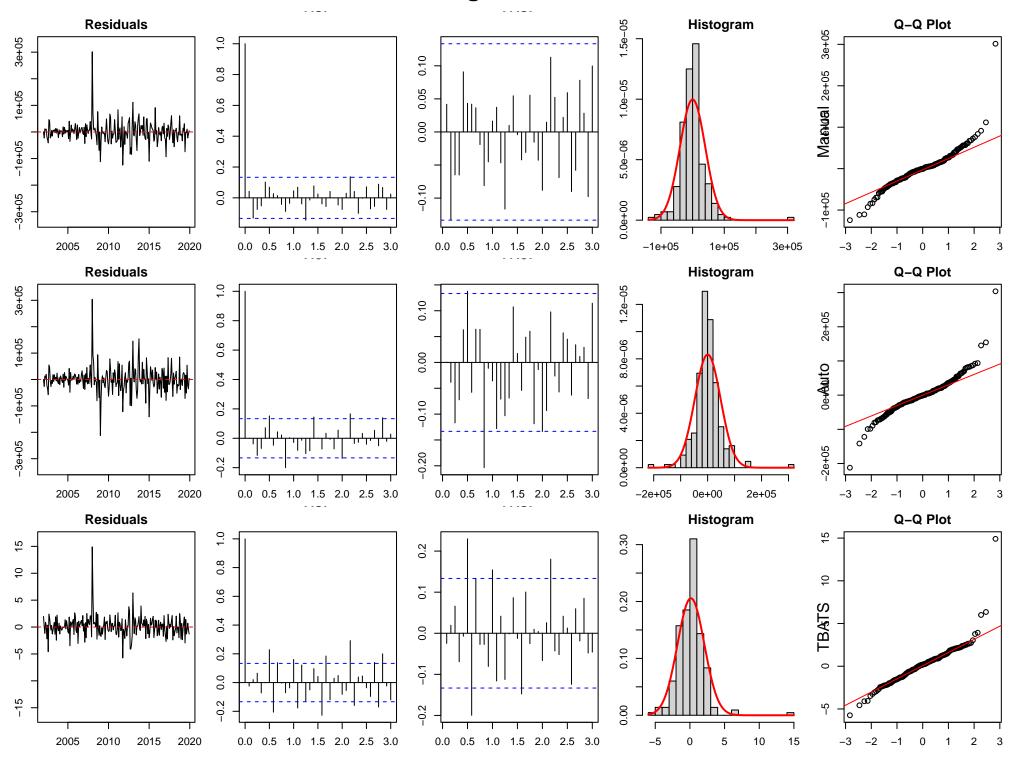
Auto model: Auto: SARIMA(0,1,1)x(1,1,1)_12 Ljung-Box Tests:



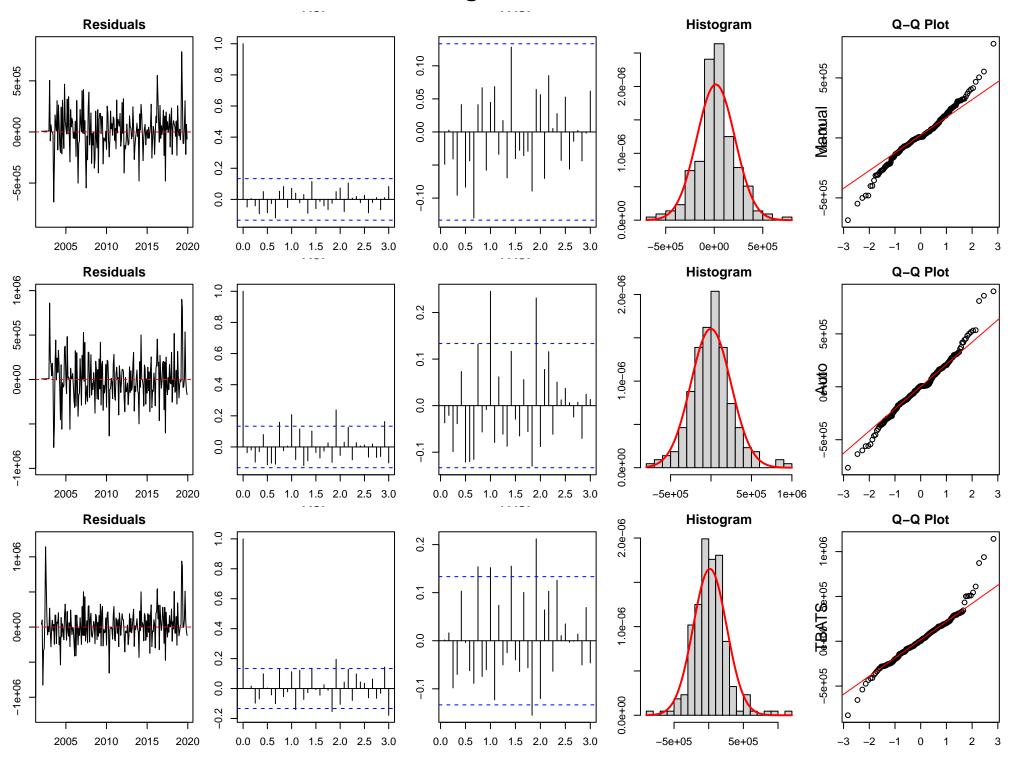
anual model: Manual: SARIMA(2,0,1)×(1,1,2)_1
Ljung-Box Tests:
lag=4: X2=5.30, p=0.258, PASS
lag=18: X2=11.59, p=0.639, PASS
lag=18: X2=13.80, p=0.742, PASS
Normality: W=0.989, p=0.109, PASS (normal)
H test: X2=28.60, p=0.00451, FAIL (ARCH effesonality ratio: 0.101, FAIL (seasonality rem
CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(1,0,0)x(1,1,2)_12 Ljung-Box Tests:



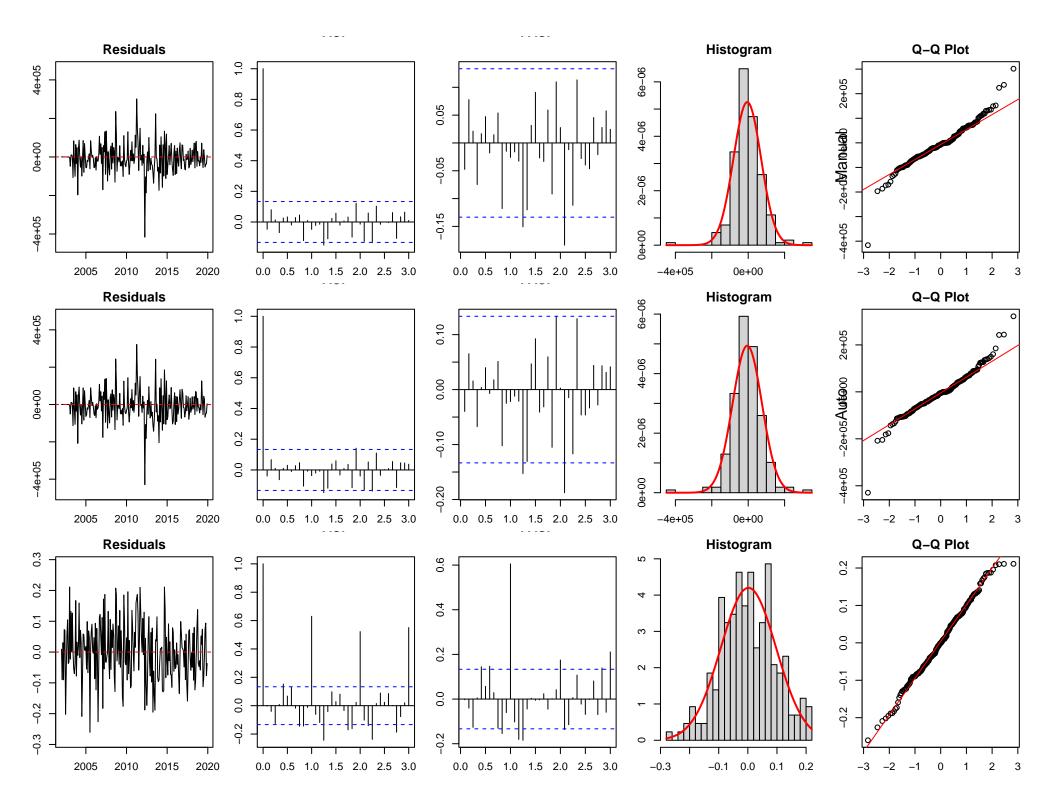


anual model: Manual: SARIMA(2,1,3)×(1,0,1)_1 Ljung-Box Tests:
lag=3: X2=11.83, p=0.00799, FAIL lag=13: X2=21.72, p=0.0599, PASS lag=17: X2=24.05, p=0.118, PASS rmality: W=0.863, p=5.24e-13, FAIL (not norn ARCH test: X2=4.90, p=0.961, PASS (const. var sonality ratio: 0.115, FAIL (seasonality rem Auto model: Auto: SARIMA(2,1,1)x(2,0,0)_12 Ljung-Box Tests: laq=5: X2=20.99, p=0.000815, FAIL



anual model: Manual: SARIMA(1,0,3)×(2,1,3)_1
Ljung-Box Tests:
lag=1: X2=10.50, p=0.0012, FAIL
lag=11: X2=19.29, p=0.0561, PASS
lag=15: X2=22.36, p=0.0986, PASS
ormality: W=0.977, p=0.00127, FAIL (not norm
RCH test: X2=9.98, p=0.617, PASS (const. var
nality ratio: 0.076, PASS (no remaining seasc
CF plots and Ljung-Box tests show conflictin

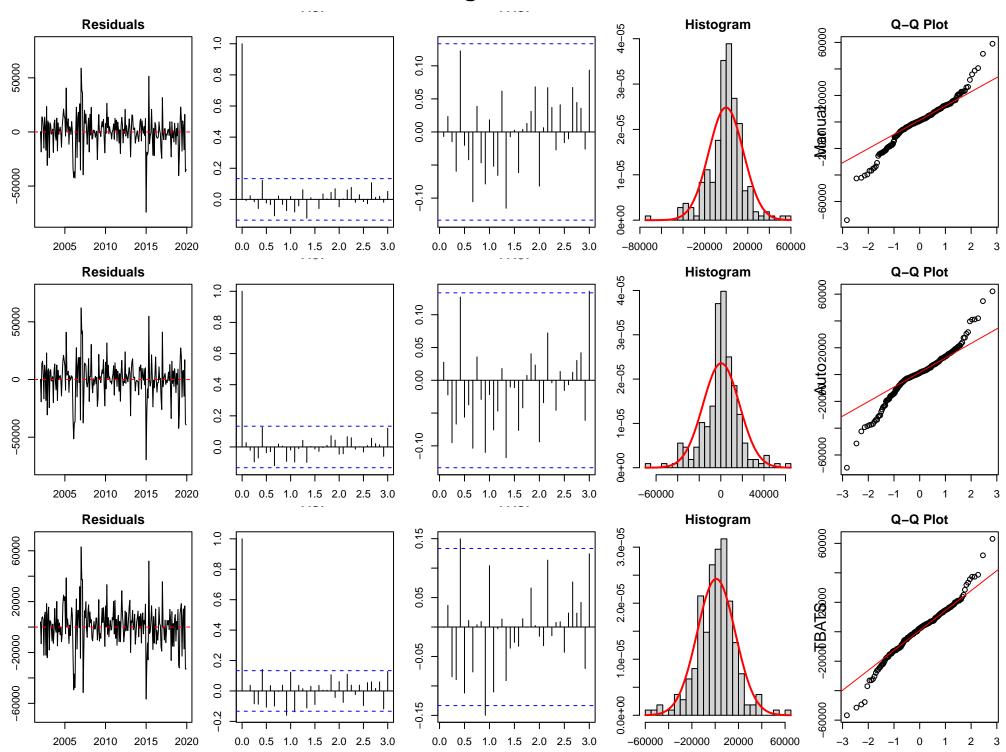
Auto model: Auto: SARIMA(4,0,0)x(0,1,1)_12 Ljung-Box Tests:



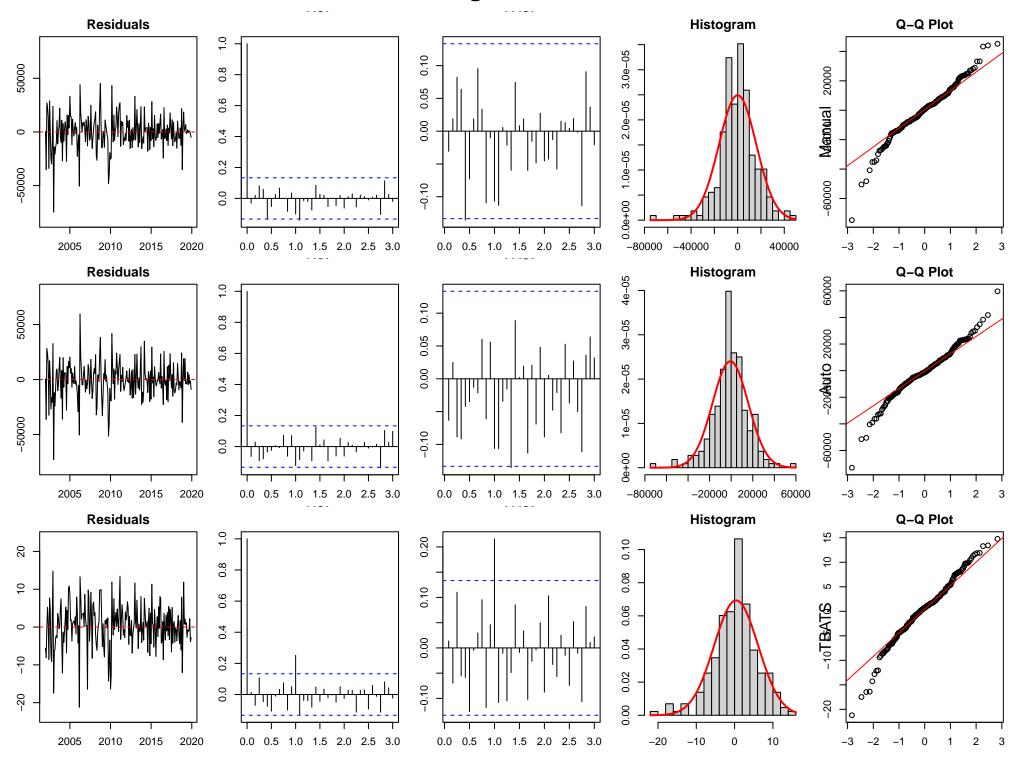
Diag Error

MODEL DIAGNOSTIC RESULTS

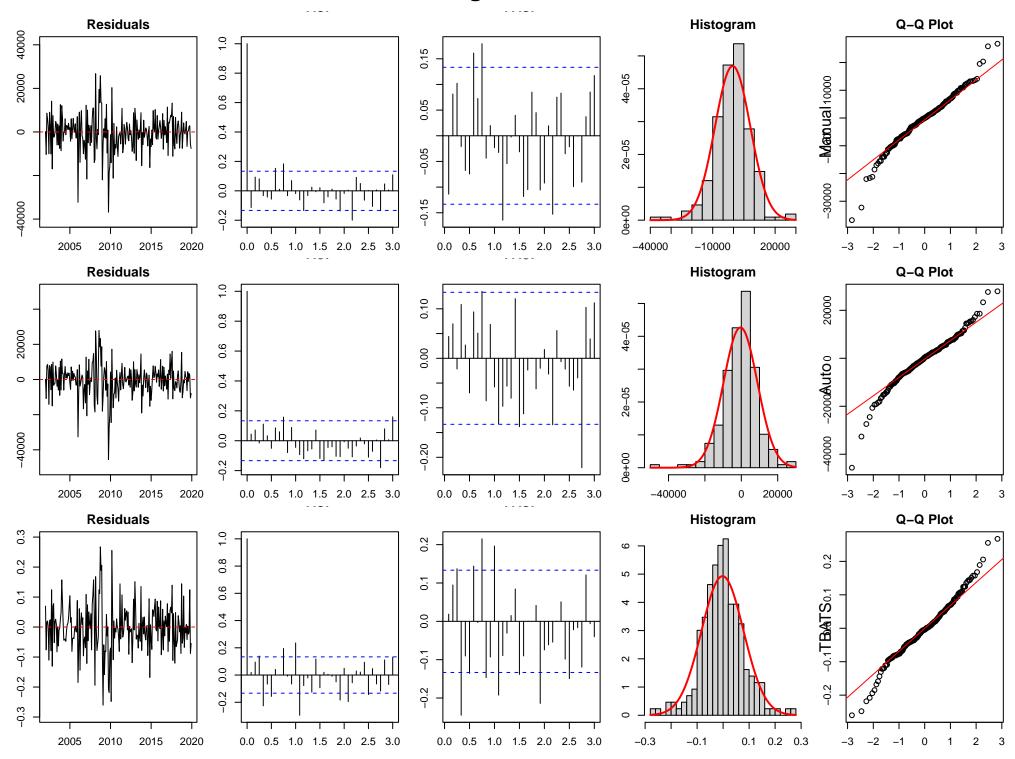
Auto model: Auto: SARIMA(0,1,1)x(1,1,2)_12 Ljung-Box Tests:



anual model: Manual: SARIMA(1,1,1)×(1,0,1)_1 Ljung-Box Tests:
lag=6: X2=7.50, p=0.277, PASS
lag=16: X2=16.18, p=0.44, PASS
lag=20: X2=18.38, p=0.562, PASS
vmality: W=0.945, p=2.89e-07, FAIL (not norn H test: X2=47.64, p=3.61e-06, FAIL (ARCH eff nality ratio: 0.058, PASS (no remaining seasons)

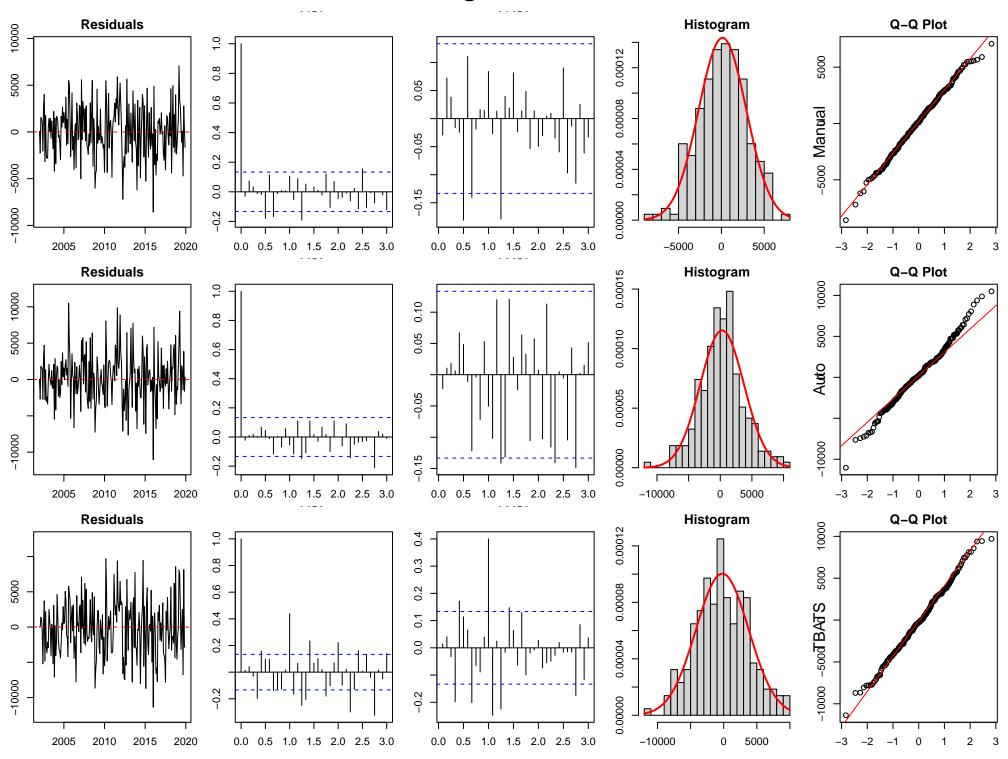


anual model: Manual: SARIMA(1,1,2)×(1,0,2)_1 Ljung-Box Tests:
lag=4: X2=9.95, p=0.0413, FAIL
lag=14: X2=21.29, p=0.0944, PASS
lag=18: X2=22.85, p=0.196, PASS
rmality: W=0.966, p=4.99e=05, FAIL (not norn RCH test: X2=13.05, p=0.365, PASS (const. vauality ratio: 0.032, PASS (no remaining seaso

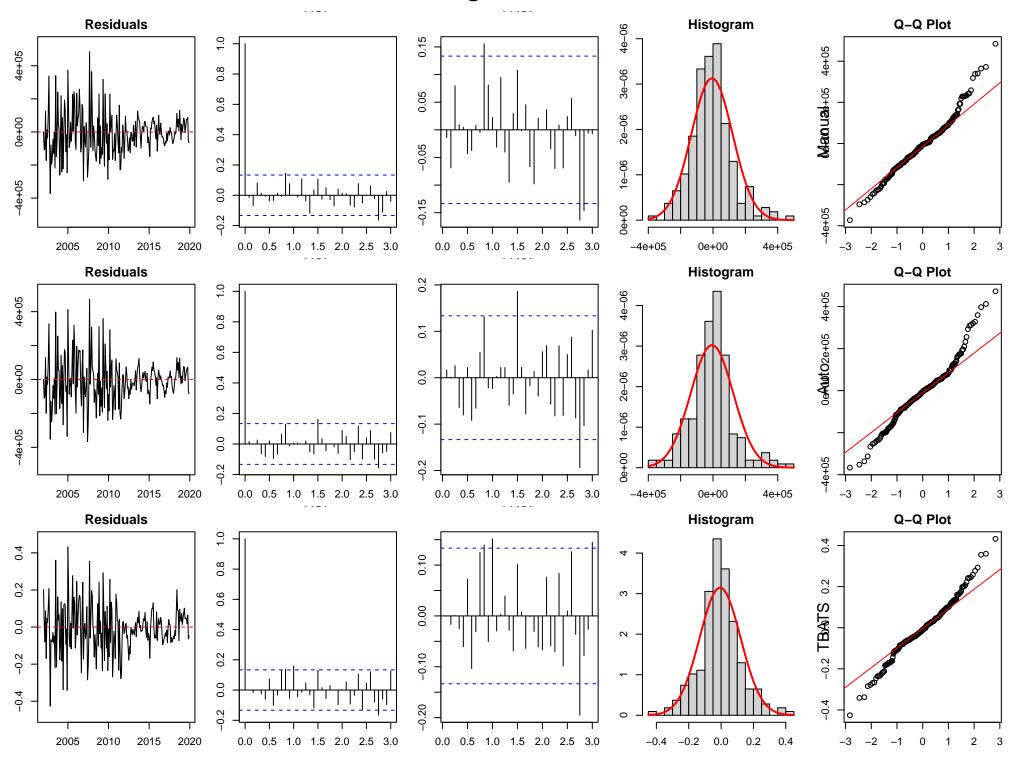


anual model: Manual: SARIMA(3,1,3)×(3,0,1)_1 Ljung-Box Tests:
lag=10: X2=29.52, p=0.00103, FAIL lag=14: X2=34.97, p=0.00149, FAIL prmality: W=0.968, p=7.99e-05, FAIL (not norm H test: X2=39.19, p=9.79e-05, FAIL (ARCH efficiality ratio: 0.049, PASS (no remaining seaso

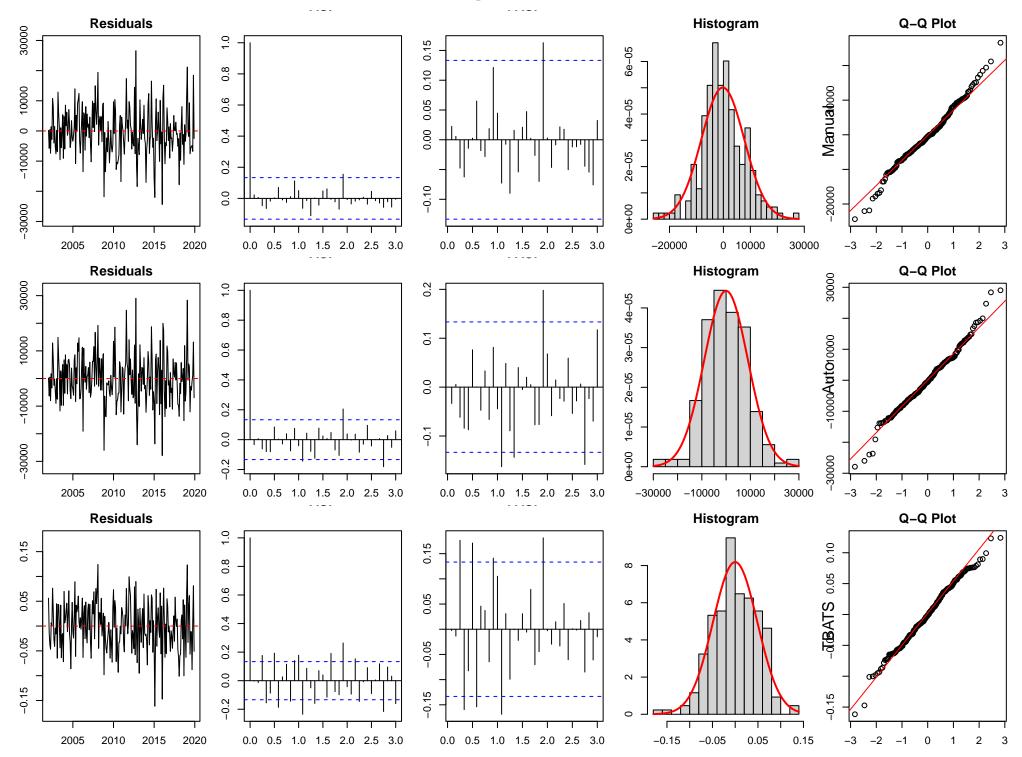
Auto model: Auto: SARIMA(0,1,4)x(1,0,0)_12 Ljung-Box Tests: lag-5: X2=14.78, p=0.0114, FAIL lag=15: X2=33.28, p=0.0043, FAIL



anual model: Manual: SARIMA(3,1,3)×(1,0,1)_1 Ljung-Box Tests:
lag=2: X2=18.16, p=0.000114, FAIL
lag=12: X2=32.85, p=0.00102, FAIL
lag=16: X2=40.65, p=0.00624, FAIL
Normality: W=0.996, p=0.885, PASS (normal)
ARCH test: X2=8.68, p=0.73, PASS (const. varuality ratio: 0.096, PASS (no remaining seaso



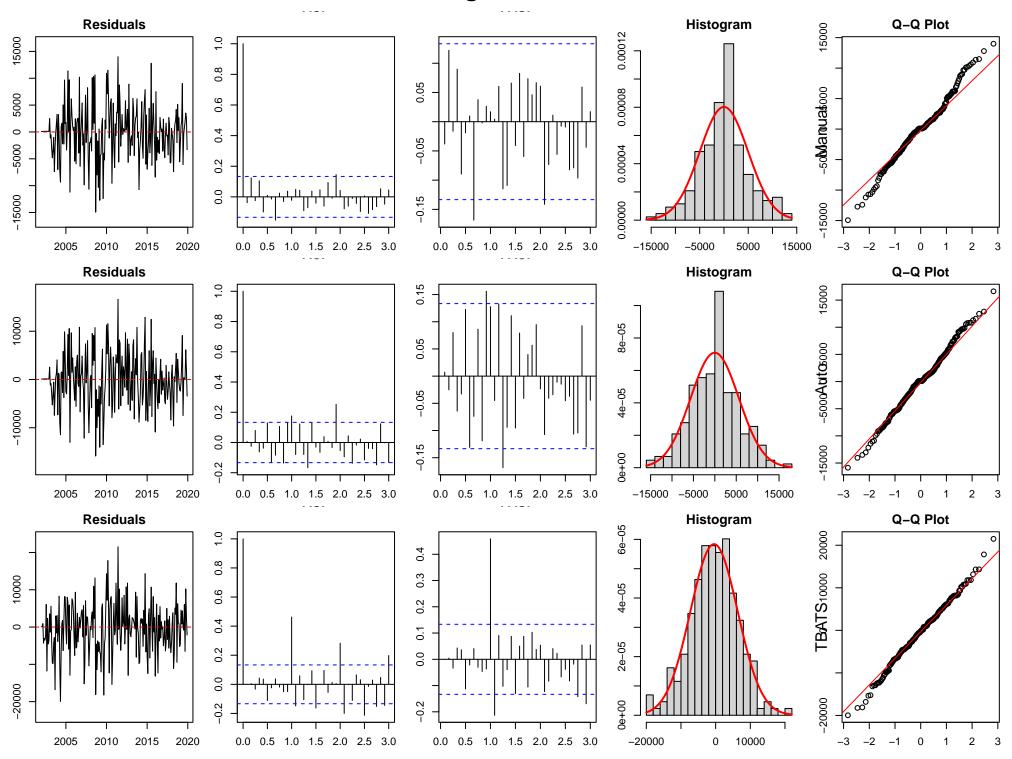
anual model: Manual: SARIMA(3,1,3)×(0,0,3)_1 Ljung-Box Tests:
lag=1: X2=8.04, p=0.00458, FAIL lag=11: X2=19.48, p=0.053, PASS lag=15: X2=19.48, p=0.053, PASS smallty: W=0.973, p=0.00355, FAIL (not norm H test: X2=56.95, p=8.07e-08, FAIL (ARCH effuality ratio: 0.086, PASS (no remaining seasons)



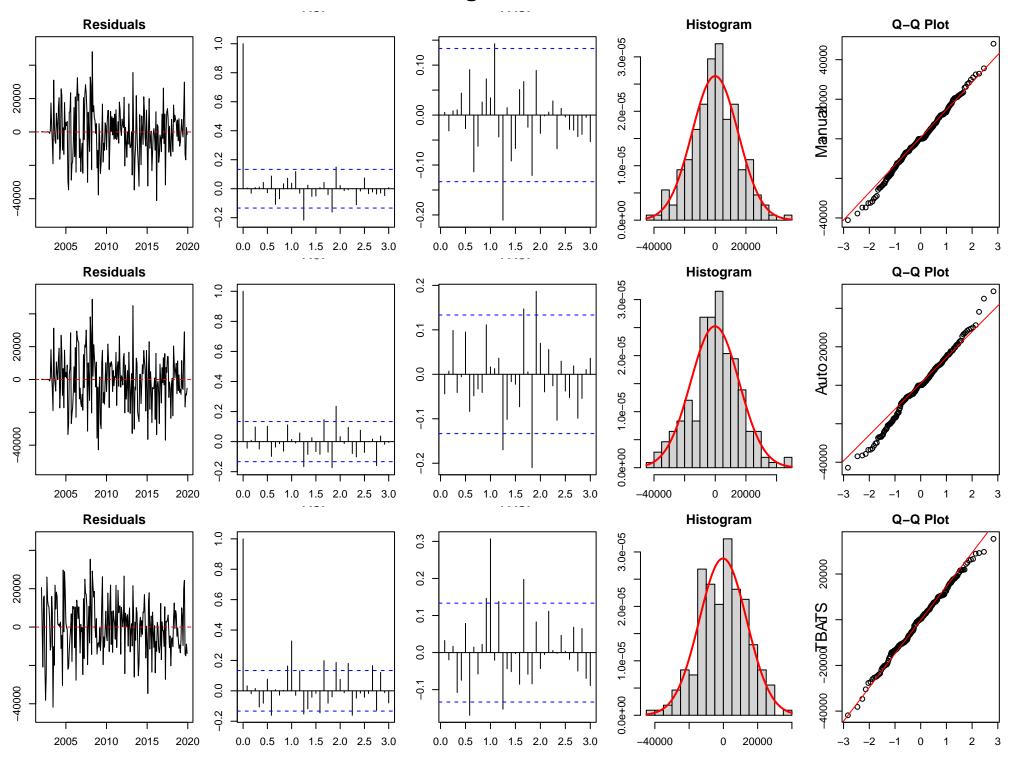
anual model: Manual: SARIMA(2,1,3)×(1,0,1)_1
Ljung-Box Tests:

lag=3: X2=2.92, p=0.404, PASS
lag=13: X2=12.19, p=0.512, PASS
lag=17: X2=19.39, p=0.307, PASS
Normality: W=0.989, p=0.102, PASS (normal)
RCH test: X2=14.52, p=0.269, PASS (const. va sonality ratio: 0.106, FAII (seasonality rem CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(4,1,0)x(1,0,0)_12 Ljung-Box Tests:

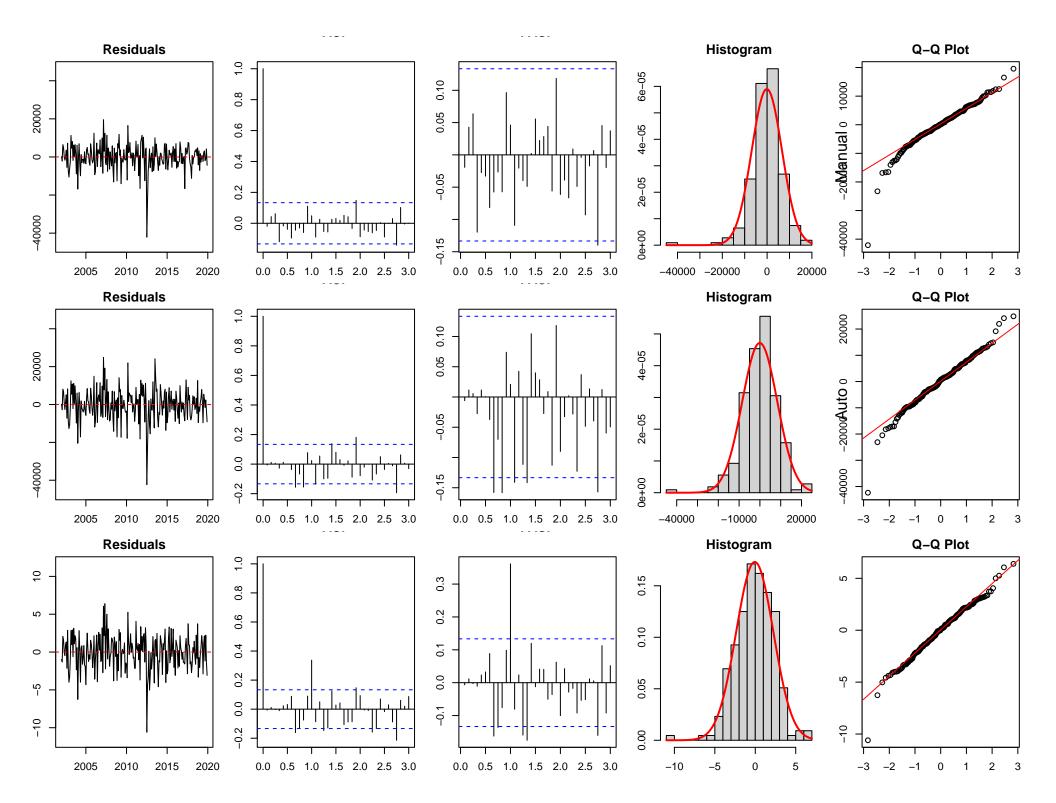


anual model: Manual: SARIMA(3,0,3)×(1,1,1)_1 Ljung-Box Tests:
lag=2: X2=14.05, p=0.000889, FAIL lag=12: X2=20.67, p=0.0554, PASS lag=16: X2=28.39, p=0.0284, FAIL (cornality: W=0.987, p=0.0384, FAIL (not norms H test: X2=38.67, p=0.000119, FAIL (ARCH efficiality ratio: 0.038, PASS (no remaining seasons)



anual model: Manual: SARIMA(3,1,3)×(0,1,1)_1
Ljung-Box Tests:
lag=3: X2-6.61, p=0.0853, PASS
lag=13: X2-24.51, p=0.0267, FAIL
lag=17: X2-36.76, p=0.00362, FAIL
Normality: W=0.995, p=0.683, PASS (normal)
H test: X2=35.94, p=0.000332, FAIL (ARCH eff nality ratio: 0.045, PASS (no remaining seasc CF plots and Ljung-Box tests show conflictin

Auto model: Auto: SARIMA(1,1,2)x(1,1,1)_12 Ljung-Box Tests:



Diag Error

MODEL DIAGNOSTIC RESULTS

anual model: Manual: SARIMA(0,1,1)×(3,0,3)_1 Ljung-Box Tests:
lag=3: X2=8.45, p=0.0376, FAIL lag=13: X2=16.30, p=0.233, PASS lag=17: X2=24.18, p=0.115, PASS ormality: W=0.928, p=9.12e-09, FAIL (not norm RCH test: XZ=15.25, p=0.228, PASS (const. valality ratio: 0.037, PASS (no remaining seaso